



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 09/02/2017

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 04/05/2017 Bond Future			10.50914	77.83235	10.58743	77.33732			0.00	0	9,466
ES33 On 03/08/2017 Bond Future			10.58945	79.32302	10.67037	78.81839			0.00	0	0
ES33 On 02/11/2017 Bond Future			10.66674	77.10578	10.75005	76.59312			0.00	0	0
Total ES33 Future									0.00	0	9,466
ES33 On 04/05/2017 Bond Future	10.54	Call			0.00000	0.00000	195,710		0.00	0	0
ES33 On 04/05/2017 Bond Future	10.54	Put			299.32000	0.29932	0,000		0.00	0	0
ES33 On 04/05/2017 Bond Future	10.55	Call			0.00000	0.00000	258,960		0.00	0	0
ES33 On 04/05/2017 Bond Future	10.55	Put			236.07000	0.23607	0,000		0.00	0	0
ES33 On 04/05/2017 Bond Future	10.56	Call			0.00000	0.00000	322,140		0.00	0	0
ES33 On 04/05/2017 Bond Future	10.56	Put			172.89000	0.17289	0,000		0.00	0	0
ES33 On 03/08/2017 Bond Future	10.55	Put			752.47000	0.75247	247,840		0.00	0	0
ES33 On 03/08/2017 Bond Future	10.53	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/08/2017 Bond Future	10.53	Put			878.57000	0.87857	373,940		0.00	0	0
ES33 On 03/08/2017 Bond Future	10.54	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/08/2017 Bond Future	10.54	Put			815.48000	0.81548	310,850		0.00	0	0
ES33 On 03/08/2017 Bond Future	10.55	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.68	Call			0.00000	0.00000	81,940		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	02/11/2017	Bond Future	10.68	Put			430.72000	0.43072	0,000		0.00	0	0
ES33	On	02/11/2017	Bond Future	10.66	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	02/11/2017	Bond Future	10.66	Put			554.36000	0.55436	41,700		0.00	0	0
ES33	On	02/11/2017	Bond Future	10.67	Call			0.00000	0.00000	20,160		0.00	0	0
ES33	On	02/11/2017	Bond Future	10.67	Put			492.50000	0.49250	0,000		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	9,466
ES42	On	04/05/2017	Bond Future			10.65433	81.61245	10.73259	81.04561			0.00	0	8,777
ES42	On	03/08/2017	Bond Future			10.73324	83.17521	10.81407	82.59743			0.00	0	0
ES42	On	02/11/2017	Bond Future			10.80827	80.56576	10.89149	79.97858			0.00	0	0
Total ES42 Future												0.00	0	8,777
Total For ES42												0.00	0	8,777
I2025	On	04/05/2017	Bond Future			129.69000	129.69000	129.88456	129.88456			0.00	0	2,414
I2025	On	03/08/2017	Bond Future			130.85980	130.85980	131.05795	131.05795			0.00	0	0
I2025	On	02/11/2017	Bond Future			133.48587	133.48587	133.69141	133.69141			0.00	0	0
Total I2025 Future												0.00	0	2,414
I2025	On	04/05/2017	Bond Future	132.56	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/05/2017	Bond Future	132.56	Put			2,675.44000	2.67544	2,870,000		0.00	0	0
I2025	On	04/05/2017	Bond Future	132.57	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/05/2017	Bond Future	132.57	Put			2,685.44000	2.68544	2,880,000		0.00	0	0
I2025	On	04/05/2017	Bond Future	132.58	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	04/05/2017	Bond Future	132.58	Put			2,695.44000	2.69544	2,890,000		0.00	0	0
I2025	On	03/08/2017	Bond Future	133.96	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/08/2017	Bond Future	133.96	Put			2,902.05000	2.90205	3,100,200		0.00	0	0
I2025	On	03/08/2017	Bond Future	133.97	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/08/2017	Bond Future	133.97	Put			2,912.05000	2.91205	3,110,200		0.00	0	0
I2025	On	03/08/2017	Bond Future	133.98	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/08/2017	Bond Future	133.98	Put			2,922.05000	2.92205	3,120,200		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.97	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.98	Call			711.41000	0.71141	505,870		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.98	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.96	Call			731.41000	0.73141	525,870		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.96	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.97	Call			721.41000	0.72141	515,870		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												0.00	0	2,414
I2029	On	04/05/2017	Bond Future			101.73134	101.73134	102.28596	102.28596			0.00	0	2,272
Total I2029 Future												0.00	0	2,272
I2029	On	04/05/2017	Bond Future	100.65	Call			1,635.96000	1.63596	1,081,340		0.00	0	0

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I2029	On	04/05/2017	Bond Future	100.65	Put			0.00000	0.00000	0,000		0.00	0	0
I2029	On	04/05/2017	Bond Future	100.66	Call			1,625.96000	1.62596	1,071,340		0.00	0	0
I2029	On	04/05/2017	Bond Future	100.66	Put			0.00000	0.00000	0,000		0.00	0	0
I2029	On	04/05/2017	Bond Future	100.67	Call			1,615.96000	1.61596	1,061,340		0.00	0	0
I2029	On	04/05/2017	Bond Future	100.67	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2029 Option												0.00	0	0
Total For I2029												0.00	0	2,272
I2033	On	04/05/2017	Bond Future			108.54672	108.54672	108.55068	108.55068			0.00	0	5,778
I2033	On	03/08/2017	Bond Future			110.65181	110.65181	110.65577	110.65577			0.00	0	0
I2033	On	02/11/2017	Bond Future			111.78198	111.78198	111.78874	111.78874			0.00	0	0
Total I2033 Future												0.00	0	5,778
I2033	On	04/05/2017	Bond Future	110.84	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/05/2017	Bond Future	110.84	Put			2,289.32000	2.28932	2,293,280		0.00	0	0
I2033	On	04/05/2017	Bond Future	110.85	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/05/2017	Bond Future	110.85	Put			2,299.32000	2.29932	2,303,280		0.00	0	0
I2033	On	04/05/2017	Bond Future	110.83	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	04/05/2017	Bond Future	110.83	Put			2,279.32000	2.27932	2,283,280		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.12	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.12	Put			2,464.23000	2.46423	2,468,190		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.13	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.13	Put			2,474.23000	2.47423	2,478,190		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.14	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.14	Put			2,484.23000	2.48423	2,488,190		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.07	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.08	Call			1,708.74000	1.70874	1,701,980		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.08	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.09	Call			1,698.74000	1.69874	1,691,980		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.09	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.07	Call			1,718.74000	1.71874	1,711,980		0.00	0	0
Total I2033 Option												0.00	0	0
Total For I2033												0.00	0	5,778
I2038	On	04/05/2017	Bond Future			136.02151	136.02151	135.68537	135.68537			0.00	0	20,533
I2038	On	03/08/2017	Bond Future			137.14589	137.14589	136.80301	136.80301			0.00	0	0
I2038	On	02/11/2017	Bond Future			139.89822	139.89822	139.55200	139.55200			0.00	0	0
Total I2038 Future												0.00	0	20,533
I2038	On	04/05/2017	Bond Future	139.77	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/05/2017	Bond Future	139.77	Put			4,084.63000	4.08463	3,748,490		0.00	0	0
I2038	On	04/05/2017	Bond Future	139.78	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	04/05/2017	Bond Future	139.78	Put			4,094.63000	4.09463	3,758,490		0.00	0	0
I2038	On	04/05/2017	Bond Future	139.79	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2038	On	04/05/2017	Bond Future	139.79	Put			4,104.63000	4.10463	3,768,490		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.17	Put			4,366.99000	4.36699	4,024,110		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.18	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.18	Put			4,376.99000	4.37699	4,034,110		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.16	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.16	Put			4,356.99000	4.35699	4,014,110		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.17	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.80	Call			2,752.00000	2.75200	3,098,220		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.80	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.81	Call			2,742.00000	2.74200	3,088,220		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.81	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.82	Call			2,732.00000	2.73200	3,078,220		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.82	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	20,533
I2046	On	04/05/2017	Bond Future			133.71111	133.71111	133.71585	133.71585			0.00	0	19,696
I2046	On	03/08/2017	Bond Future			136.30419	136.30419	136.30895	136.30895			0.00	0	0
I2046	On	02/11/2017	Bond Future			137.43533	137.43533	137.44351	137.44351			0.00	0	0
Total I2046 Future												0.00	0	19,696
I2046	On	04/05/2017	Bond Future	138.32	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/05/2017	Bond Future	138.32	Put			4,604.15000	4.60415	4,608,890		0.00	0	0
I2046	On	04/05/2017	Bond Future	138.33	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/05/2017	Bond Future	138.33	Put			4,614.15000	4.61415	4,618,890		0.00	0	0
I2046	On	04/05/2017	Bond Future	138.34	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	04/05/2017	Bond Future	138.34	Put			4,624.15000	4.62415	4,628,890		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.17	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.17	Put			4,861.05000	4.86105	4,865,810		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.18	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.18	Put			4,871.05000	4.87105	4,875,810		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.19	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.19	Put			4,881.05000	4.88105	4,885,810		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.30	Call			1,143.51000	1.14351	1,135,330		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.30	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.31	Call			1,133.51000	1.13351	1,125,330		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.31	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.32	Call			1,123.51000	1.12351	1,115,330		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.32	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												0.00	0	19,696
I2050	On	04/05/2017	Bond Future			145.23535	145.23535	144.90131	144.90131			0.00	0	24,079

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050	On	03/08/2017	Bond Future			146.37309	146.37309	146.03251	146.03251			0.00	0	0
I2050	On	02/11/2017	Bond Future			149.31028	149.31028	148.96675	148.96675			0.00	0	0
Total I2050 Future												0.00	0	24,079
I2050	On	04/05/2017	Bond Future	147.83	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/05/2017	Bond Future	147.83	Put			2,928.69000	2.92869	2,594,650		0.00	0	0
I2050	On	04/05/2017	Bond Future	147.84	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/05/2017	Bond Future	147.84	Put			2,938.69000	2.93869	2,604,650		0.00	0	0
I2050	On	04/05/2017	Bond Future	147.85	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	04/05/2017	Bond Future	147.85	Put			2,948.69000	2.94869	2,614,650		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.22	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.22	Put			3,187.49000	3.18749	2,846,910		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.23	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.23	Put			3,197.49000	3.19749	2,856,910		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.24	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.24	Put			3,207.49000	3.20749	2,866,910		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.65	Call			4,316.75000	4.31675	4,660,280		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.65	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.66	Call			4,306.75000	4.30675	4,650,280		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.66	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.67	Call			4,296.75000	4.29675	4,640,280		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.67	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	24,079
R186	On	04/05/2017	Bond Future			8.82593	114.69162	8.89395	114.22722		8.31	42,435,899.40	370	117,312
R186	On	03/08/2017	Bond Future			8.86957	111.58500	8.94045	111.11155		8.63	0.00	0	0
R186	On	02/11/2017	Bond Future			8.90258	113.80221	8.97600	113.32225		8.40	0.00	0	0
Total R186 Future												42,435,899.40	370	117,312
R186	On	04/05/2017	Bond Future	8.94	Call			1,980.73000	1.98073	2,228,040	8.29	0.00	0	0
R186	On	04/05/2017	Bond Future	8.94	Put			1,667.81000	1.66781	1,450,720	8.29	0.00	0	500
R186	On	04/05/2017	Bond Future	8.98	Call			2,127.86000	2.12786	2,386,110	8.30	0.00	0	0
R186	On	04/05/2017	Bond Future	9.20	Put			988.61000	0.98861	838,720	8.43	0.00	0	5,709
R186	On	04/05/2017	Bond Future	8.90	Call			1,839.75000	1.83975	2,076,020	8.27	0.00	0	0
R186	On	04/05/2017	Bond Future	8.90	Put			1,798.57000	1.79857	1,570,440	8.27	0.00	0	0
R186	On	04/05/2017	Bond Future	8.89	Put			1,832.23000	1.83223	1,601,330	8.27	0.00	0	0
R186	On	04/05/2017	Bond Future	8.91	Call			1,874.54000	1.87454	2,113,580	8.28	0.00	0	0
R186	On	04/05/2017	Bond Future	8.91	Put			1,765.34000	1.76534	1,539,980	8.28	0.00	0	0
R186	On	04/05/2017	Bond Future	8.44	Put			3,800.37000	3.80037	3,450,660	8.10	0.00	0	0
R186	On	04/05/2017	Bond Future	8.70	Call			1,225.26000	1.22526	1,406,200	8.20	0.00	0	500
R186	On	04/05/2017	Bond Future	8.70	Put			2,556.38000	2.55638	2,272,920	8.20	0.00	0	0
R186	On	04/05/2017	Bond Future	8.89	Call			1,805.34000	1.80534	2,038,840	8.27	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	04/05/2017	Bond Future	8.98	Put			1,544.10000	1.54410	1,337,950	8.30	0.00	0	0
R186	On	04/05/2017	Bond Future	9.20	Call			3,046.10000	3.04610	3,360,610	8.43	0.00	0	0
R186	On	04/05/2017	Bond Future	8.44	Call			650.84000	0.65084	765,530	8.10	0.00	0	500
R186	On	03/08/2017	Bond Future	8.91	Call			2,547.04000	2.54704	2,782,810	8.59	0.00	0	0
R186	On	03/08/2017	Bond Future	8.91	Put			2,750.10000	2.75010	2,512,420	8.59	0.00	0	0
R186	On	03/08/2017	Bond Future	8.92	Call			2,580.17000	2.58017	2,817,830	8.60	0.00	0	0
R186	On	03/08/2017	Bond Future	8.85	Call			2,353.36000	2.35336	2,577,710	8.57	0.00	0	0
R186	On	03/08/2017	Bond Future	8.85	Put			2,958.01000	2.95801	2,708,910	8.57	0.00	0	750
R186	On	03/08/2017	Bond Future	8.93	Call			2,613.54000	2.61354	2,853,100	8.60	0.00	0	0
R186	On	03/08/2017	Bond Future	8.92	Put			2,716.49000	2.71649	2,480,700	8.60	0.00	0	0
R186	On	03/08/2017	Bond Future	9.35	Call			4,239.49000	4.23949	4,553,860	8.84	0.00	0	0
R186	On	03/08/2017	Bond Future	8.93	Put			2,683.17000	2.68317	2,449,280	8.60	0.00	0	0
R186	On	03/08/2017	Bond Future	9.35	Put			1,556.47000	1.55647	1,397,390	8.84	0.00	0	750
R186	On	03/08/2017	Bond Future	9.50	Call			4,906.52000	4.90652	5,244,180	8.93	0.00	0	0
R186	On	03/08/2017	Bond Future	9.50	Put			1,262.84000	1.26284	1,127,050	8.93	0.00	0	6,500
R186	On	02/11/2017	Bond Future	8.90	Call			2,996.53000	2.99653	3,231,240	8.36	0.00	0	0
R186	On	02/11/2017	Bond Future	8.90	Put			3,493.41000	3.49341	3,248,160	8.36	0.00	0	0
R186	On	02/11/2017	Bond Future	8.88	Call			2,933.30000	2.93330	3,164,910	8.35	0.00	0	0
R186	On	02/11/2017	Bond Future	8.88	Put			3,561.43000	3.56143	3,313,080	8.35	0.00	0	0
R186	On	02/11/2017	Bond Future	8.89	Call			2,964.82000	2.96482	3,197,980	8.36	0.00	0	0
R186	On	02/11/2017	Bond Future	8.89	Put			3,527.30000	3.52730	3,280,500	8.36	0.00	0	0
Total R186 Option												0.00	0	15,209
Total For R186												42,435,899.40	370	132,521
R197	On	04/05/2017	Bond Future			301.61463	301.61463	301.62533	301.62533			0.00	0	1,063
R197	On	03/08/2017	Bond Future			300.51048	300.51048	300.52104	300.52104			0.00	0	0
R197	On	02/11/2017	Bond Future			306.54125	306.54125	306.55992	306.55992			0.00	0	0
Total R197 Future												0.00	0	1,063
R197	On	04/05/2017	Bond Future	308.59	Put			6,964.67000	6.96467	6,975,370		0.00	0	0
R197	On	04/05/2017	Bond Future	308.60	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/05/2017	Bond Future	308.60	Put			6,974.67000	6.97467	6,985,370		0.00	0	0
R197	On	04/05/2017	Bond Future	308.58	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	04/05/2017	Bond Future	308.58	Put			6,954.67000	6.95467	6,965,370		0.00	0	0
R197	On	04/05/2017	Bond Future	308.59	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/08/2017	Bond Future	308.05	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/08/2017	Bond Future	308.05	Put			7,528.96000	7.52896	7,539,520		0.00	0	0
R197	On	03/08/2017	Bond Future	308.06	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/08/2017	Bond Future	308.06	Put			7,538.96000	7.53896	7,549,520		0.00	0	0
R197	On	03/08/2017	Bond Future	308.07	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/08/2017	Bond Future	308.07	Put			7,548.96000	7.54896	7,559,520		0.00	0	0
R197	On	02/11/2017	Bond Future	305.15	Call			1,409.92000	1.40992	1,391,250		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	02/11/2017	Bond Future	305.15	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	02/11/2017	Bond Future	305.16	Call			1,399.92000	1.39992	1,381,250		0.00	0	0
R197	On	02/11/2017	Bond Future	305.16	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	02/11/2017	Bond Future	305.17	Call			1,389.92000	1.38992	1,371,250		0.00	0	0
R197	On	02/11/2017	Bond Future	305.17	Put			0.00000	0.00000	0,000		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	1,063
R202	On	04/05/2017	Bond Future			250.06191	250.06191	250.07090	250.07090			0.00	0	33,863
R202	On	03/08/2017	Bond Future			251.21801	251.21801	251.22697	251.22697			0.00	0	0
R202	On	02/11/2017	Bond Future			256.25951	256.25951	256.27488	256.27488			0.00	0	0
Total R202 Future												0.00	0	33,863
R202	On	04/05/2017	Bond Future	256.71	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/05/2017	Bond Future	256.71	Put			6,639.10000	6.63910	6,648,090		0.00	0	0
R202	On	04/05/2017	Bond Future	256.72	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/05/2017	Bond Future	256.72	Put			6,649.10000	6.64910	6,658,090		0.00	0	0
R202	On	04/05/2017	Bond Future	256.73	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	04/05/2017	Bond Future	256.73	Put			6,659.10000	6.65910	6,668,090		0.00	0	0
R202	On	03/08/2017	Bond Future	258.35	Put			7,123.03000	7.12303	7,131,990		0.00	0	0
R202	On	03/08/2017	Bond Future	258.36	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/08/2017	Bond Future	258.36	Put			7,133.03000	7.13303	7,141,990		0.00	0	0
R202	On	03/08/2017	Bond Future	258.37	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/08/2017	Bond Future	258.37	Put			7,143.03000	7.14303	7,151,990		0.00	0	0
R202	On	03/08/2017	Bond Future	258.35	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	02/11/2017	Bond Future	253.89	Call			2,384.88000	2.38488	2,369,510		0.00	0	0
R202	On	02/11/2017	Bond Future	253.89	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	02/11/2017	Bond Future	253.90	Call			2,374.88000	2.37488	2,359,510		0.00	0	0
R202	On	02/11/2017	Bond Future	253.90	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	02/11/2017	Bond Future	253.91	Call			2,364.88000	2.36488	2,349,510		0.00	0	0
R202	On	02/11/2017	Bond Future	253.91	Put			0.00000	0.00000	0,000		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	33,863
R2023	On	04/05/2017	Bond Future			8.41642	98.44195	8.47992	98.16055		6.00	0.00	0	19,210
R2023	On	03/08/2017	Bond Future			8.44954	100.32737	8.51662	100.04048		5.74	0.00	0	0
R2023	On	02/11/2017	Bond Future			8.47462	98.38832	8.54499	98.09823		5.65	0.00	0	0
Total R2023 Future												0.00	0	19,210
R2023	On	04/05/2017	Bond Future	8.61	Call			1,448.35000	1.44835	1,611,960	6.04	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.61	Put			875.03000	0.87503	757,240	6.04	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.59	Call			1,396.96000	1.39696	1,557,200	6.04	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.59	Put			911.52000	0.91152	790,360	6.04	0.00	0	0
R2023	On	04/05/2017	Bond Future	8.60	Call			1,422.53000	1.42253	1,584,460	6.04	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	04/05/2017	Bond Future	8.60	Put			893.14000	0.89314	773,670	6.04	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.58	Call			1,734.40000	1.73440	1,887,420	5.77	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.58	Put			1,464.29000	1.46429	1,330,420	5.77	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.59	Call			1,757.40000	1.75740	1,911,620	5.77	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.59	Put			1,444.75000	1.44475	1,312,080	5.77	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.60	Call			1,780.55000	1.78055	1,935,980	5.77	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.60	Put			1,425.39000	1.42539	1,293,930	5.77	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.57	Put			1,846.37000	1.84637	1,706,590	5.67	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.58	Call			1,971.13000	1.97113	2,122,440	5.68	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.58	Put			1,827.19000	1.82719	1,688,410	5.68	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.56	Call			1,927.78000	1.92778	2,077,100	5.67	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.56	Put			1,866.03000	1.86603	1,725,260	5.67	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.57	Call			1,949.22000	1.94922	2,099,530	5.67	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	19,210
R203	On	04/05/2017	Bond Future			7.44145	101.45670	7.46644	101.44797		0.29	0.00	0	31,101
Total R203 Future												0.00	0	31,101
R203	On	04/05/2017	Bond Future	6.91	Call			3.87000	0.00387	4,390	0.27	0.00	0	0
R203	On	04/05/2017	Bond Future	6.91	Put			198.62000	0.19862	190,410	0.27	0.00	0	0
R203	On	04/05/2017	Bond Future	6.92	Call			4.18000	0.00418	4,740	0.27	0.00	0	0
R203	On	04/05/2017	Bond Future	6.92	Put			195.42000	0.19542	187,250	0.27	0.00	0	0
R203	On	04/05/2017	Bond Future	6.93	Call			4.44000	0.00444	5,020	0.27	0.00	0	0
R203	On	04/05/2017	Bond Future	6.93	Put			192.17000	0.19217	184,020	0.27	0.00	0	0
Total R203 Option												0.00	0	0
Total For R203												0.00	0	31,101
R2030	On	04/05/2017	Bond Future			9.23119	93.03439	9.30398	92.53199			93,034.39	1	32,785
R2030	On	03/08/2017	Bond Future			9.28214	90.80954	9.35749	90.29738			0.00	0	0
R2030	On	02/11/2017	Bond Future			9.32009	92.61400	9.39762	92.09406			0.00	0	0
Total R2030 Future												93,034.39	1	32,785
R2030	On	04/05/2017	Bond Future	9.32	Call			110.06000	0.11006	612,460		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.32	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.33	Call			178.66000	0.17866	681,060		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.33	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.34	Call			247.19000	0.24719	749,590		0.00	0	0
R2030	On	04/05/2017	Bond Future	9.34	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.33	Put			186.39000	0.18639	0,000		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.34	Call			0.00000	0.00000	393,640		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.34	Put			118.52000	0.11852	0,000		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.35	Call			0.00000	0.00000	461,430		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.35	Put			50.73000	0.05073	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	03/08/2017	Bond Future	9.33	Call			0.00000	0.00000	325,770		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.35	Call			0.00000	0.00000	201,080		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.35	Put			318.86000	0.31886	0,000		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.36	Call			0.00000	0.00000	268,160		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.36	Put			251.78000	0.25178	0,000		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.34	Call			0.00000	0.00000	133,920		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.34	Put			386.02000	0.38602	0,000		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												93,034.39	1	32,785
R2032	On	04/05/2017	Bond Future			9.36013	92.03988	9.43281	91.50150		11.98	0.00	0	19,129
R2032	On	03/08/2017	Bond Future			9.40828	93.80257	9.48333	93.25369		11.92	0.00	0	0
R2032	On	02/11/2017	Bond Future			9.45016	91.50708	9.52731	90.94970		12.22	0.00	0	0
Total R2032 Future												0.00	0	19,129
R2032	On	04/05/2017	Bond Future	9.44	Call			2,130.63000	2.13063	2,406,690	11.95	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.44	Put			2,077.62000	2.07762	1,815,300	11.95	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.45	Call			2,167.98000	2.16798	2,447,050	11.95	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.45	Put			2,041.32000	2.04132	1,782,010	11.95	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.46	Call			2,205.71000	2.20571	2,487,770	11.96	0.00	0	0
R2032	On	04/05/2017	Bond Future	9.46	Put			2,005.48000	2.00548	1,749,160	11.96	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.43	Call			2,885.28000	2.88528	3,156,730	11.89	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.43	Put			3,274.82000	3.27482	2,997,390	11.89	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.44	Call			2,920.65000	2.92065	3,194,170	11.89	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.44	Put			3,236.96000	3.23696	2,961,600	11.89	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.45	Call			2,956.26000	2.95626	3,231,850	11.90	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.45	Put			3,199.43000	3.19943	2,926,140	11.90	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.48	Call			3,626.33000	3.62633	3,908,040	12.21	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.48	Put			3,967.54000	3.96754	3,691,870	12.21	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.49	Call			3,661.59000	3.66159	3,944,980	12.22	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.49	Put			3,930.53000	3.93053	3,656,540	12.22	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.50	Call			3,697.03000	3.69703	3,982,110	12.22	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.50	Put			3,893.77000	3.89377	3,621,470	12.22	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												0.00	0	19,129
R2035	On	04/05/2017	Bond Future			9.49957	96.34825	9.57733	95.71633			0.00	0	7,829
R2035	On	03/08/2017	Bond Future			9.54790	98.19357	9.62809	97.54947			0.00	0	0
R2035	On	02/11/2017	Bond Future			9.59235	95.64137	9.67473	94.98687			0.00	0	0
Total R2035 Future												0.00	0	7,829
R2035	On	04/05/2017	Bond Future	9.55	Call			0.00000	0.00000	410,550		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.55	Put			221.37000	0.22137	0,000		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.53	Call			0.00000	0.00000	248,060		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035	On	04/05/2017	Bond Future	9.53	Put			383.86000	0.38386	0,000		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.54	Call			0.00000	0.00000	329,360		0.00	0	0
R2035	On	04/05/2017	Bond Future	9.54	Put			302.56000	0.30256	0,000		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.51	Put			950.86000	0.95086	306,760		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.52	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.52	Put			869.78000	0.86978	225,680		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.50	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.50	Put			1,032.05000	1.03205	387,950		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.51	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.59	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.59	Put			673.27000	0.67327	18,770		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.60	Call			0.00000	0.00000	61,070		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.60	Put			593.43000	0.59343	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.61	Call			0.00000	0.00000	140,810		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.61	Put			513.69000	0.51369	0,000		0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												0.00	0	7,829
R2037	On	04/05/2017	Bond Future			9.57791	92.79930	9.65562	92.17019		13.45	0.00	0	46,662
R2037	On	03/08/2017	Bond Future			9.63068	90.31958	9.71081	89.67835		14.04	0.00	0	160
R2037	On	02/11/2017	Bond Future			9.67203	92.11437	9.75423	91.46271		13.78	0.00	0	0
Total R2037 Future												0.00	0	46,822
R2037	On	04/05/2017	Bond Future	9.58	Call			2,083.70000	2.08370	2,379,780	13.36	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.58	Put			2,695.80000	2.69580	2,362,770	13.36	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.59	Call			2,121.10000	2.12110	2,420,600	13.36	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.59	Put			2,651.88000	2.65188	2,322,270	13.36	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.60	Call			2,159.07000	2.15907	2,461,980	13.37	0.00	0	0
R2037	On	04/05/2017	Bond Future	9.60	Put			2,608.65000	2.60865	2,282,450	13.37	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.58	Put			4,033.70000	4.03370	3,694,220	13.95	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.56	Call			2,910.54000	2.91054	3,207,540	13.93	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.56	Put			4,123.35000	4.12335	3,779,120	13.93	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.57	Call			2,946.74000	2.94674	3,246,120	13.94	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.57	Put			4,078.34000	4.07834	3,736,490	13.94	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.58	Call			2,983.20000	2.98320	3,284,950	13.95	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.65	Call			3,898.72000	3.89872	4,219,670	13.72	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.65	Put			4,726.29000	4.72629	4,395,580	13.72	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.66	Call			3,936.37000	3.93637	4,259,240	13.73	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.66	Put			4,684.02000	4.68402	4,355,230	13.73	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.67	Call			3,973.88000	3.97388	4,298,680	13.74	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.67	Put			4,641.73000	4.64173	4,314,870	13.74	0.00	0	0
Total R2037 Option												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R2037										0.00	0	46,822
R204 On 04/05/2017 Bond Future			7.70852	103.47685	7.77800	103.37266		1.28		0.00	0	29,025
R204 On 03/08/2017 Bond Future			7.69942	101.41815	7.78244	101.31186		1.31		0.00	0	0
R204 On 02/11/2017 Bond Future			7.61252	103.43323	7.71242	103.32746		1.10		0.00	0	0
Total R204 Future										0.00	0	29,025
R204 On 04/05/2017 Bond Future	7.90	Call			354.63000	0.35463	420,510	1.27		0.00	0	0
R204 On 04/05/2017 Bond Future	7.90	Put			172.05000	0.17205	133,740	1.27		0.00	0	0
R204 On 04/05/2017 Bond Future	7.91	Call			364.03000	0.36403	430,840	1.27		0.00	0	0
R204 On 04/05/2017 Bond Future	7.91	Put			166.50000	0.16650	129,120	1.27		0.00	0	0
R204 On 04/05/2017 Bond Future	7.92	Call			373.57000	0.37357	441,270	1.27		0.00	0	0
R204 On 04/05/2017 Bond Future	7.92	Put			161.10000	0.16110	124,610	1.27		0.00	0	0
R204 On 03/08/2017 Bond Future	7.75	Call			341.75000	0.34175	394,600	1.29		0.00	0	0
R204 On 03/08/2017 Bond Future	7.75	Put			383.26000	0.38326	329,820	1.29		0.00	0	0
R204 On 03/08/2017 Bond Future	7.76	Call			348.21000	0.34821	401,650	1.29		0.00	0	0
R204 On 03/08/2017 Bond Future	7.76	Put			376.92000	0.37692	324,070	1.29		0.00	0	0
R204 On 03/08/2017 Bond Future	7.77	Call			354.74000	0.35474	408,780	1.29		0.00	0	0
R204 On 03/08/2017 Bond Future	7.77	Put			370.66000	0.37066	318,410	1.29		0.00	0	0
R204 On 02/11/2017 Bond Future	7.74	Call			395.12000	0.39512	451,120	1.08		0.00	0	0
R204 On 02/11/2017 Bond Future	7.74	Put			365.95000	0.36595	316,180	1.08		0.00	0	0
R204 On 02/11/2017 Bond Future	7.75	Call			400.90000	0.40090	457,360	1.08		0.00	0	0
R204 On 02/11/2017 Bond Future	7.75	Put			361.15000	0.36115	311,840	1.08		0.00	0	0
R204 On 02/11/2017 Bond Future	7.76	Call			406.71000	0.40671	463,630	1.08		0.00	0	0
R204 On 02/11/2017 Bond Future	7.76	Put			356.39000	0.35639	307,540	1.08		0.00	0	0
Total R204 Option										0.00	0	0
Total For R204										0.00	0	29,025
R2040 On 04/05/2017 Bond Future			9.58663	97.01943	9.66428	96.34104		14.06		0.00	0	9,025
R2040 On 03/08/2017 Bond Future			9.63793	94.37011	9.71797	93.67851		14.69		0.00	0	0
R2040 On 02/11/2017 Bond Future			9.67809	96.24536	9.76014	95.54257		14.43		0.00	0	0
Total R2040 Future										0.00	0	9,025
R2040 On 04/05/2017 Bond Future	9.62	Call			2,410.55000	2.41055	2,741,570	13.99		0.00	0	0
R2040 On 04/05/2017 Bond Future	9.62	Put			2,796.43000	2.79643	2,449,060	13.99		0.00	0	0
R2040 On 04/05/2017 Bond Future	9.63	Call			2,452.35000	2.45235	2,786,990	13.99		0.00	0	0
R2040 On 04/05/2017 Bond Future	9.63	Put			2,750.86000	2.75086	2,407,110	13.99		0.00	0	0
R2040 On 04/05/2017 Bond Future	9.64	Call			2,494.36000	2.49436	2,832,640	14.00		0.00	0	0
R2040 On 04/05/2017 Bond Future	9.64	Put			2,705.63000	2.70563	2,365,520	14.00		0.00	0	0
R2040 On 03/08/2017 Bond Future	9.63	Put			4,200.98000	4.20098	3,846,370	14.62		0.00	0	0
R2040 On 03/08/2017 Bond Future	9.61	Call			3,359.80000	3.35980	3,691,760	14.61		0.00	0	0
R2040 On 03/08/2017 Bond Future	9.61	Put			4,294.69000	4.29469	3,935,050	14.61		0.00	0	0
R2040 On 03/08/2017 Bond Future	9.62	Call			3,399.97000	3.39997	3,734,450	14.62		0.00	0	0
R2040 On 03/08/2017 Bond Future	9.62	Put			4,247.64000	4.24764	3,890,520	14.62		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040	On	03/08/2017	Bond Future	9.63	Call			3,440.41000	3.44041	3,777,400	14.62	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.65	Call			4,248.51000	4.24851	4,594,230	14.37	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.65	Put			5,193.87000	5.19387	4,836,800	14.37	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.66	Call			4,288.96000	4.28896	4,636,730	14.38	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.66	Put			5,147.85000	5.14785	4,792,830	14.38	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.67	Call			4,329.28000	4.32928	4,679,100	14.39	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.67	Put			5,101.83000	5.10183	4,748,860	14.39	0.00	0	0
Total R2040 Option												0.00	0	0
Total For R2040												0.00	0	9,025
R2044	On	04/05/2017	Bond Future			9.62055	94.02863	9.69815	93.34419		14.72	0.00	0	19,116
R2044	On	03/08/2017	Bond Future			9.67061	91.44721	9.75053	90.74958		15.38	0.00	0	0
R2044	On	02/11/2017	Bond Future			9.70990	93.26437	9.79179	92.55525		15.12	0.00	0	0
Total R2044 Future												0.00	0	19,116
R2044	On	04/05/2017	Bond Future	9.68	Call			2,560.53000	2.56053	2,904,350	14.68	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.68	Put			2,719.83000	2.71983	2,379,210	14.68	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.66	Call			2,475.43000	2.47543	2,811,980	14.67	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.66	Put			2,810.82000	2.81082	2,462,930	14.67	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.67	Call			2,517.78000	2.51778	2,857,960	14.67	0.00	0	0
R2044	On	04/05/2017	Bond Future	9.67	Put			2,765.06000	2.76506	2,420,800	14.67	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.63	Put			4,419.66000	4.41966	4,054,380	15.31	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.64	Call			3,404.19000	3.40419	3,739,070	15.31	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.64	Put			4,371.45000	4.37145	4,008,700	15.31	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.62	Call			3,324.10000	3.32410	3,653,920	15.30	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.62	Put			4,468.26000	4.46826	4,100,450	15.30	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.63	Call			3,364.02000	3.36402	3,696,370	15.31	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.68	Call			4,313.78000	4.31378	4,663,110	15.08	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.68	Put			5,284.18000	5.28418	4,924,390	15.08	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.66	Call			4,232.90000	4.23290	4,578,090	15.07	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.66	Put			5,378.78000	5.37878	5,014,850	15.07	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.67	Call			4,273.24000	4.27324	4,620,510	15.07	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.67	Put			5,331.31000	5.33131	4,969,460	15.07	0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												0.00	0	19,116
R2048	On	04/05/2017	Bond Future			9.61128	93.17601	9.68882	92.47552		15.28	0.00	0	63,465
R2048	On	03/08/2017	Bond Future			9.65589	94.96060	9.73566	94.24658		15.23	0.00	0	200
R2048	On	02/11/2017	Bond Future			9.69694	92.40757	9.77871	91.68166		15.68	0.00	0	0
Total R2048 Future												0.00	0	63,665
R2048	On	04/05/2017	Bond Future	9.65	Call			2,542.99000	2.54299	2,887,470	15.22	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.65	Put			2,892.50000	2.89250	2,536,490	15.22	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.66	Call			2,586.27000	2.58627	2,934,450	15.23	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	04/05/2017	Bond Future	9.66	Put			2,845.52000	2.84552	2,493,210	15.23	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.67	Call			2,629.94000	2.62994	2,981,820	15.23	0.00	0	0
R2048	On	04/05/2017	Bond Future	9.67	Put			2,799.09000	2.79909	2,450,480	15.23	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.56	Call			3,235.25000	3.23525	3,560,910	15.12	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.56	Put			4,820.86000	4.82086	4,432,500	15.12	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.57	Call			3,275.10000	3.27510	3,603,350	15.12	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.57	Put			4,769.13000	4.76913	4,383,360	15.12	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.58	Call			3,315.20000	3.31520	3,646,060	15.13	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.58	Put			4,717.81000	4.71781	4,334,650	15.13	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.64	Call			4,319.71000	4.31971	4,672,280	15.61	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.64	Put			5,557.22000	5.55722	5,183,880	15.61	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.65	Call			4,360.84000	4.36084	4,715,530	15.62	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.65	Put			5,508.13000	5.50813	5,136,910	15.62	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.66	Call			4,402.16000	4.40216	4,758,960	15.63	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.66	Put			5,459.39000	5.45939	5,090,280	15.63	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												0.00	0	63,665
R207	On	04/05/2017	Bond Future			7.91944	100.67556	7.98013	100.53275		2.26	0.00	0	79,350
R207	On	03/08/2017	Bond Future			7.94170	98.96044	8.00935	98.81477		2.34	0.00	0	0
R207	On	02/11/2017	Bond Future			7.92025	100.92674	7.99487	100.78075		2.14	0.00	0	0
Total R207 Future												0.00	0	79,350
R207	On	04/05/2017	Bond Future	8.20	Call			748.36000	0.74836	846,500	2.30	0.00	0	0
R207	On	04/05/2017	Bond Future	8.20	Put			233.15000	0.23315	188,480	2.30	0.00	0	0
R207	On	04/05/2017	Bond Future	8.21	Call			764.59000	0.76459	863,770	2.30	0.00	0	0
R207	On	04/05/2017	Bond Future	8.21	Put			226.02000	0.22602	182,390	2.30	0.00	0	0
R207	On	04/05/2017	Bond Future	8.22	Call			780.97000	0.78097	881,180	2.30	0.00	0	0
R207	On	04/05/2017	Bond Future	8.22	Put			219.06000	0.21906	176,460	2.30	0.00	0	0
R207	On	03/08/2017	Bond Future	8.41	Call			1,175.33000	1.17533	1,278,020	2.42	0.00	0	0
R207	On	03/08/2017	Bond Future	8.41	Put			318.18000	0.31818	275,200	2.42	0.00	0	0
R207	On	03/08/2017	Bond Future	8.19	Call			861.82000	0.86182	949,570	2.38	0.00	0	51
R207	On	03/08/2017	Bond Future	8.19	Put			474.17000	0.47417	416,250	2.38	0.00	0	0
R207	On	03/08/2017	Bond Future	8.39	Call			1,144.99000	1.14499	1,246,410	2.42	0.00	0	0
R207	On	03/08/2017	Bond Future	8.39	Put			330.40000	0.33040	286,150	2.42	0.00	0	0
R207	On	03/08/2017	Bond Future	8.40	Call			1,160.12000	1.16012	1,262,180	2.42	0.00	0	0
R207	On	03/08/2017	Bond Future	8.40	Put			324.25000	0.32425	280,640	2.42	0.00	0	0
R207	On	02/11/2017	Bond Future	8.05	Call			782.34000	0.78234	860,270	2.12	0.00	0	0
R207	On	02/11/2017	Bond Future	8.05	Put			674.66000	0.67466	606,600	2.12	0.00	0	0
R207	On	02/11/2017	Bond Future	8.03	Call			761.52000	0.76152	838,200	2.11	0.00	0	0
R207	On	02/11/2017	Bond Future	8.03	Put			692.89000	0.69289	623,580	2.11	0.00	0	0
R207	On	02/11/2017	Bond Future	8.04	Call			771.89000	0.77189	849,200	2.12	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/11/2017	Bond Future	8.04	Put			683.73000	0.68373	615,050	2.12	0.00	0	0
Total R207 Option												0.00	0	51
Total For R207												0.00	0	79,401
R208	On	04/05/2017	Bond Future			8.09509	96.29160	8.16495	96.06867		3.64	5,970,079.20	62	21,493
R208	On	03/08/2017	Bond Future			8.11976	98.13577	8.19510	97.90843		3.70	0.00	0	0
R208	On	02/11/2017	Bond Future			8.12539	96.68252	8.20611	96.45317		3.55	0.00	0	0
Total R208 Future												5,970,079.20	62	21,493
R208	On	04/05/2017	Bond Future	8.39	Put			379.91000	0.37991	307,210	3.68	0.00	0	0
R208	On	04/05/2017	Bond Future	8.37	Call			1,051.71000	1.05171	1,198,960	3.67	0.00	0	0
R208	On	04/05/2017	Bond Future	8.37	Put			401.00000	0.40100	325,320	3.67	0.00	0	0
R208	On	04/05/2017	Bond Future	8.38	Call			1,072.57000	1.07257	1,221,330	3.68	0.00	0	0
R208	On	04/05/2017	Bond Future	8.38	Put			390.26000	0.39026	316,090	3.68	0.00	0	0
R208	On	04/05/2017	Bond Future	8.39	Call			1,093.80000	1.09380	1,244,030	3.68	0.00	0	0
R208	On	03/08/2017	Bond Future	8.32	Call			1,205.04000	1.20504	1,334,540	3.72	0.00	0	0
R208	On	03/08/2017	Bond Future	8.32	Put			829.61000	0.82961	731,770	3.72	0.00	0	0
R208	On	03/08/2017	Bond Future	8.30	Call			1,170.75000	1.17075	1,298,130	3.71	0.00	0	0
R208	On	03/08/2017	Bond Future	8.30	Put			855.31000	0.85531	755,350	3.71	0.00	0	0
R208	On	03/08/2017	Bond Future	8.31	Call			1,187.69000	1.18769	1,316,140	3.71	0.00	0	0
R208	On	03/08/2017	Bond Future	8.31	Put			842.25000	0.84225	743,360	3.71	0.00	0	0
R208	On	02/11/2017	Bond Future	8.18	Call			1,126.45000	1.12645	1,241,600	3.53	0.00	0	0
R208	On	02/11/2017	Bond Future	8.18	Put			1,200.57000	1.20057	1,086,370	3.53	0.00	0	0
R208	On	02/11/2017	Bond Future	8.19	Call			1,141.24000	1.14124	1,257,270	3.54	0.00	0	0
R208	On	02/11/2017	Bond Future	8.19	Put			1,186.96000	1.18696	1,073,640	3.54	0.00	0	0
R208	On	02/11/2017	Bond Future	8.20	Call			1,155.79000	1.15579	1,272,710	3.54	0.00	0	0
R208	On	02/11/2017	Bond Future	8.20	Put			1,173.13000	1.17313	1,060,700	3.54	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												5,970,079.20	62	21,493
R209	On	04/05/2017	Bond Future			9.46636	72.59633	9.54387	72.06997		14.01	0.00	0	58,705
R209	On	03/08/2017	Bond Future			9.51032	73.98666	9.59004	73.45009		14.05	0.00	0	0
R209	On	02/11/2017	Bond Future			9.54872	72.30574	9.63041	71.76040		14.46	0.00	0	0
Total R209 Future												0.00	0	58,705
R209	On	04/05/2017	Bond Future	8.93	Call			503.82000	0.50382	607,210	13.66	0.00	0	1,130
R209	On	04/05/2017	Bond Future	8.93	Put			4,837.41000	4.83741	4,414,440	13.66	0.00	0	0
R209	On	04/05/2017	Bond Future	9.33	Call			1,302.77000	1.30277	1,510,390	13.91	0.00	0	0
R209	On	04/05/2017	Bond Future	9.33	Put			2,769.41000	2.76941	2,450,670	13.91	0.00	0	1,130
R209	On	04/05/2017	Bond Future	9.46	Call			1,676.17000	1.67617	1,921,750	13.99	0.00	0	0
R209	On	04/05/2017	Bond Future	9.63	Put			1,676.81000	1.67681	1,445,230	14.13	0.00	0	1,130
R209	On	04/05/2017	Bond Future	9.46	Put			2,245.98000	2.24598	1,965,200	13.99	0.00	0	0
R209	On	04/05/2017	Bond Future	9.47	Call			1,707.25000	1.70725	1,955,770	13.99	0.00	0	0
R209	On	04/05/2017	Bond Future	9.47	Put			2,208.76000	2.20876	1,930,920	13.99	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/05/2017	Bond Future	9.48	Call			1,738.67000	1.73867	1,990,120	14.00	0.00	0	0
R209	On	04/05/2017	Bond Future	9.48	Put			2,171.98000	2.17198	1,897,070	14.00	0.00	0	0
R209	On	04/05/2017	Bond Future	9.63	Call			2,254.91000	2.25491	2,549,690	14.13	0.00	0	0
R209	On	03/08/2017	Bond Future	9.43	Call			2,360.93000	2.36093	2,607,270	14.01	0.00	0	0
R209	On	03/08/2017	Bond Future	9.43	Put			3,444.27000	3.44427	3,154,040	14.01	0.00	0	0
R209	On	03/08/2017	Bond Future	9.44	Call			2,391.08000	2.39108	2,639,450	14.01	0.00	0	0
R209	On	03/08/2017	Bond Future	9.44	Put			3,406.00000	3.40600	3,117,800	14.01	0.00	0	0
R209	On	03/08/2017	Bond Future	9.45	Call			2,421.44000	2.42144	2,671,840	14.02	0.00	0	0
R209	On	03/08/2017	Bond Future	9.45	Put			3,368.05000	3.36805	3,081,880	14.02	0.00	0	0
R209	On	02/11/2017	Bond Future	9.52	Call			3,165.62000	3.16562	3,433,550	14.32	0.00	0	0
R209	On	02/11/2017	Bond Future	9.52	Put			3,904.18000	3.90418	3,626,770	14.32	0.00	0	0
R209	On	02/11/2017	Bond Future	9.53	Call			3,196.99000	3.19699	3,466,580	14.33	0.00	0	0
R209	On	02/11/2017	Bond Future	9.53	Put			3,868.19000	3.86819	3,592,440	14.33	0.00	0	0
R209	On	02/11/2017	Bond Future	9.54	Call			3,228.53000	3.22853	3,499,780	14.33	0.00	0	0
R209	On	02/11/2017	Bond Future	9.54	Put			3,832.46000	3.83246	3,558,370	14.33	0.00	0	0
Total R209 Option												0.00	0	3,390
Total For R209												0.00	0	62,095
R210	On	04/05/2017	Bond Future			188.81212	188.81212	188.81928	188.81928			3,965,054.52	21	1,698
R210	On	03/08/2017	Bond Future			192.47376	192.47376	192.48067	192.48067			0.00	0	0
R210	On	02/11/2017	Bond Future			193.90431	193.90431	193.91628	193.91628			0.00	0	0
Total R210 Future												3,965,054.52	21	1,698
R210	On	04/05/2017	Bond Future	192.32	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/05/2017	Bond Future	192.32	Put			3,500.72000	3.50072	3,507,880		0.00	0	0
R210	On	04/05/2017	Bond Future	192.33	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/05/2017	Bond Future	192.33	Put			3,510.72000	3.51072	3,517,880		0.00	0	0
R210	On	04/05/2017	Bond Future	192.31	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	04/05/2017	Bond Future	192.31	Put			3,490.72000	3.49072	3,497,880		0.00	0	0
R210	On	03/08/2017	Bond Future	196.28	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/08/2017	Bond Future	196.28	Put			3,799.33000	3.79933	3,806,240		0.00	0	0
R210	On	03/08/2017	Bond Future	196.29	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/08/2017	Bond Future	196.29	Put			3,809.33000	3.80933	3,816,240		0.00	0	0
R210	On	03/08/2017	Bond Future	196.30	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/08/2017	Bond Future	196.30	Put			3,819.33000	3.81933	3,826,240		0.00	0	0
R210	On	02/11/2017	Bond Future	192.09	Call			1,826.28000	1.82628	1,814,310		0.00	0	0
R210	On	02/11/2017	Bond Future	192.09	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	02/11/2017	Bond Future	192.07	Call			1,846.28000	1.84628	1,834,310		0.00	0	0
R210	On	02/11/2017	Bond Future	192.07	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	02/11/2017	Bond Future	192.08	Call			1,836.28000	1.83628	1,824,310		0.00	0	0
R210	On	02/11/2017	Bond Future	192.08	Put			0.00000	0.00000	0,000		0.00	0	0
Total R210 Option												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R210										3,965,054.52	21	1,698
R212 On 04/05/2017 Bond Future			149.27737	149.27737	149.28261	149.28261				0.00	0	3,258
R212 On 03/08/2017 Bond Future			150.12239	150.12239	150.12767	150.12767				0.00	0	0
R212 On 02/11/2017 Bond Future			153.13516	153.13516	153.14435	153.14435				0.00	0	0
Total R212 Future										0.00	0	3,258
R212 On 04/05/2017 Bond Future	152.24	Call			0.00000	0.00000	0,000			0.00	0	0
R212 On 04/05/2017 Bond Future	152.24	Put			2,957.39000	2,957.39000	2,962,630			0.00	0	0
R212 On 04/05/2017 Bond Future	152.25	Call			0.00000	0.00000	0,000			0.00	0	0
R212 On 04/05/2017 Bond Future	152.25	Put			2,967.39000	2,967.39000	2,972,630			0.00	0	0
R212 On 04/05/2017 Bond Future	152.23	Call			0.00000	0.00000	0,000			0.00	0	0
R212 On 04/05/2017 Bond Future	152.23	Put			2,947.39000	2,947.39000	2,952,630			0.00	0	0
R212 On 03/08/2017 Bond Future	153.34	Call			0.00000	0.00000	0,000			0.00	0	0
R212 On 03/08/2017 Bond Future	153.34	Put			3,212.33000	3,212.33000	3,217,610			0.00	0	0
R212 On 03/08/2017 Bond Future	153.35	Call			0.00000	0.00000	0,000			0.00	0	0
R212 On 03/08/2017 Bond Future	153.35	Put			3,222.33000	3,222.33000	3,227,610			0.00	0	0
R212 On 03/08/2017 Bond Future	153.36	Call			0.00000	0.00000	0,000			0.00	0	0
R212 On 03/08/2017 Bond Future	153.36	Put			3,232.33000	3,232.33000	3,237,610			0.00	0	0
R212 On 02/11/2017 Bond Future	152.42	Put			0.00000	0.00000	0,000			0.00	0	0
R212 On 02/11/2017 Bond Future	152.40	Call			744.35000	0.74435	735,160			0.00	0	0
R212 On 02/11/2017 Bond Future	152.40	Put			0.00000	0.00000	0,000			0.00	0	0
R212 On 02/11/2017 Bond Future	152.41	Call			734.35000	0.73435	725,160			0.00	0	0
R212 On 02/11/2017 Bond Future	152.41	Put			0.00000	0.00000	0,000			0.00	0	0
R212 On 02/11/2017 Bond Future	152.42	Call			724.35000	0.72435	715,160			0.00	0	0
Total R212 Option										0.00	0	0
Total For R212										0.00	0	3,258
R213 On 04/05/2017 Bond Future			9.24509	83.99956	9.31769	83.51073		11.73		0.00	0	44,842
R213 On 03/08/2017 Bond Future			9.28834	85.60844	9.36328	85.11006		11.72		0.00	0	0
R213 On 02/11/2017 Bond Future			9.32747	83.75750	9.40447	83.25145		12.02		0.00	0	0
Total R213 Future										0.00	0	44,842
R213 On 04/05/2017 Bond Future	9.36	Call			2,041.42000	2,041.42000	2,301,820	11.82		0.00	0	0
R213 On 04/05/2017 Bond Future	9.36	Put			1,758.39000	1,758.39000	1,529,960	11.82		0.00	0	0
R213 On 04/05/2017 Bond Future	9.37	Call			2,077.06000	2,077.06000	2,340,180	11.83		0.00	0	0
R213 On 04/05/2017 Bond Future	9.37	Put			1,727.33000	1,727.33000	1,501,620	11.83		0.00	0	0
R213 On 04/05/2017 Bond Future	9.35	Call			2,006.12000	2,006.12000	2,263,780	11.81		0.00	0	0
R213 On 04/05/2017 Bond Future	9.35	Put			1,789.86000	1,789.86000	1,558,690	11.81		0.00	0	0
R213 On 03/08/2017 Bond Future	9.33	Call			2,637.79000	2,637.79000	2,888,000	11.64		0.00	0	0
R213 On 03/08/2017 Bond Future	9.33	Put			2,858.60000	2,858.60000	2,610,430	11.64		0.00	0	0
R213 On 03/08/2017 Bond Future	9.34	Call			2,670.40000	2,670.40000	2,922,520	11.64		0.00	0	0
R213 On 03/08/2017 Bond Future	9.34	Put			2,824.78000	2,824.78000	2,578,520	11.64		0.00	0	0
R213 On 03/08/2017 Bond Future	9.35	Call			2,703.23000	2,703.23000	2,957,260	11.65		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/08/2017	Bond Future	9.35	Put			2,791.24000	2.79124	2,546,890	11.65	0.00	0	0
R213	On	02/11/2017	Bond Future	9.34	Call			3,190.47000	3.19047	3,443,390	11.94	0.00	0	0
R213	On	02/11/2017	Bond Future	9.34	Put			3,613.88000	3.61388	3,360,750	11.94	0.00	0	0
R213	On	02/11/2017	Bond Future	9.35	Call			3,222.28000	3.22228	3,476,760	11.94	0.00	0	0
R213	On	02/11/2017	Bond Future	9.35	Put			3,579.82000	3.57982	3,328,250	11.94	0.00	0	0
R213	On	02/11/2017	Bond Future	9.36	Call			3,254.27000	3.25427	3,510,300	11.95	0.00	0	0
R213	On	02/11/2017	Bond Future	9.36	Put			3,546.01000	3.54601	3,295,990	11.95	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	44,842
R214	On	04/05/2017	Bond Future			9.54457	72.78467	9.62202	72.23443		14.71	0.00	0	34,734
R214	On	03/08/2017	Bond Future			9.58723	74.17874	9.66684	73.61783		14.76	0.00	0	0
R214	On	02/11/2017	Bond Future			9.62635	72.35438	9.70787	71.78425		15.23	0.00	0	0
Total R214 Future												0.00	0	34,734
R214	On	04/05/2017	Bond Future	9.56	Call			1,847.24000	1.84724	2,111,000	14.77	0.00	0	0
R214	On	04/05/2017	Bond Future	9.56	Put			2,287.31000	2.28731	2,000,830	14.77	0.00	0	0
R214	On	04/05/2017	Bond Future	9.57	Call			1,881.03000	1.88103	2,147,810	14.78	0.00	0	0
R214	On	04/05/2017	Bond Future	9.57	Put			2,249.84000	2.24984	1,966,380	14.78	0.00	0	0
R214	On	04/05/2017	Bond Future	9.58	Call			1,915.15000	1.91515	2,184,960	14.79	0.00	0	0
R214	On	04/05/2017	Bond Future	9.58	Put			2,212.82000	2.21282	1,932,390	14.79	0.00	0	0
R214	On	03/08/2017	Bond Future	9.51	Call			2,478.67000	2.47867	2,737,280	14.62	0.00	0	0
R214	On	03/08/2017	Bond Future	9.51	Put			3,590.67000	3.59067	3,288,370	14.62	0.00	0	0
R214	On	03/08/2017	Bond Future	9.52	Call			2,510.26000	2.51026	2,770,990	14.62	0.00	0	0
R214	On	03/08/2017	Bond Future	9.52	Put			3,550.51000	3.55051	3,250,330	14.62	0.00	0	0
R214	On	03/08/2017	Bond Future	9.53	Call			2,542.06000	2.54206	2,804,910	14.63	0.00	0	0
R214	On	03/08/2017	Bond Future	9.53	Put			3,510.68000	3.51068	3,212,620	14.63	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Call			3,292.54000	3.29254	3,570,440	15.12	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Put			4,190.17000	4.19017	3,897,940	15.12	0.00	0	0
R214	On	02/11/2017	Bond Future	9.59	Call			3,325.02000	3.32502	3,604,650	15.13	0.00	0	0
R214	On	02/11/2017	Bond Future	9.59	Put			4,151.79000	4.15179	3,861,290	15.13	0.00	0	0
R214	On	02/11/2017	Bond Future	9.60	Call			3,357.91000	3.35791	3,639,260	15.13	0.00	0	0
R214	On	02/11/2017	Bond Future	9.60	Put			4,113.93000	4.11393	3,825,150	15.13	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	34,734
Total for Bond												52,464,067.51	454	785,690
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total E170 Future												0.00	0	0
Total For E170												0.00	0	0
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18 Future												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ES18										0.00	0	0
ES18A On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES18A Future										0.00	0	0
Total For ES18A										0.00	0	0
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23 Future										0.00	0	0
Total For ES23										0.00	0	0
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23A Future										0.00	0	0
Total For ES23A										0.00	0	0
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26 Future										0.00	0	0
Total For ES26										0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26A Future										0.00	0	0
Total For ES26A										0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33 Future										0.00	0	0
Total For ES33										0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33A Future										0.00	0	0
Total For ES33A										0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES42 Future										0.00	0	0
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2033 Future										0.00	0	0
Total For I2033										0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2038 Future										0.00	0	0
Total For I2038										0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total I2046 Future										0.00	0	0
Total For I2046										0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2050 Future										0.00	0	0
Total For I2050										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R197 Future										0.00	0	0
Total For R197										0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R202 Future										0.00	0	0
Total For R202										0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2023 Future										0.00	0	0
Total For R2023										0.00	0	0
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R203 Future										0.00	0	0
Total For R203										0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2030 Future										0.00	0	0
Total For R2030										0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2032 Future										0.00	0	0
Total For R2032										0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2035 Future										0.00	0	0
Total For R2035										0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R2037 Future										0.00	0	0
Total For R2037										0.00	0	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204 Future										0.00	0	0
Total For R204										0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204/R203 Future										0.00	0	0
Total For R204/R203										0.00	0	0
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2040 Future										0.00	0	0
Total For R2040										0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2044 Future										0.00	0	0
Total For R2044										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207 Future										0.00	0	0
Total For R207										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R203 Future										0.00	0	0
Total For R207/R203										0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208 Future										0.00	0	0
Total For R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R186 Future									0.00	0	0
Total For R209/R186									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R204 Future									0.00	0	0
Total For R209/R204									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R208 Future									0.00	0	0
Total For R209/R208									0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R210 Future									0.00	0	0
Total For R210									0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R212 Future									0.00	0	0
Total For R212									0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213 Future									0.00	0	0
Total For R213									0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213/R186 Future									0.00	0	0
Total For R213/R186									0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214 Future									0.00	0	0
Total For R214									0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214/R209 Future									0.00	0	0
Total For R214/R209									0.00	0	0
Total for Price Contribution									0.00	0	0
GOVI On 04/05/2017 GOVI			550.49600	550.49600	547.69100	547.69100			0.00	0	394
GOVI On 03/08/2017 GOVI			561.04000	561.04000	558.18000	558.18000			0.00	0	0
GOVI On 02/11/2017 GOVI			572.18500	572.18500	569.28300	569.28300			0.00	0	0
Total GOVI Future									0.00	0	394
GOVI On 04/05/2017 GOVI	262.18	Call			2,855,110.00000	285.51100	2,883,160,000		0.00	0	0
GOVI On 04/05/2017 GOVI	262.18	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 04/05/2017 GOVI	262.19	Call			2,855,010.00000	285.50100	2,883,060,000		0.00	0	0
GOVI On 04/05/2017 GOVI	262.19	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 04/05/2017 GOVI	262.20	Call			2,854,910.00000	285.49100	2,882,960,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	04/05/2017	GOVI	262.20	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.09	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.09	Put			29,100.00000	2.91000	500,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.10	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.10	Put			29,200.00000	2.92000	600,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.11	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.11	Put			29,300.00000	2.93000	700,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.45	Put			31,670.00000	3.16700	2,650,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.46	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.46	Put			31,770.00000	3.17700	2,750,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.44	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.44	Put			31,570.00000	3.15700	2,550,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.45	Call			0.00000	0.00000	0,000		0.00	0	0
Total GOVI Option												0.00	0	0
Total For GOVI												0.00	0	394
Total for GOVI												0.00	0	394
AL37	On	04/05/2017	Index Future			526.22700	526.22700	524.88900	524.88900			0.00	0	1
AL37	On	03/08/2017	Index Future			536.30600	536.30600	534.94200	534.94200			0.00	0	0
AL37	On	02/11/2017	Index Future			546.96000	546.96000	545.58200	545.58200			0.00	0	0
Total AL37 Future												0.00	0	1
Total For AL37												0.00	0	1
AL7T	On	04/05/2017	Index Future			608.39000	608.39000	605.92800	605.92800			0.00	0	0
AL7T	On	03/08/2017	Index Future			620.04300	620.04300	617.53300	617.53300			0.00	0	0
AL7T	On	02/11/2017	Index Future			632.36000	632.36000	629.81500	629.81500			0.00	0	0
Total AL7T Future												0.00	0	0
Total For AL7T												0.00	0	0
ALBI	On	04/05/2017	Index Future			552.70800	552.70800	549.88000	549.88000			0.00	0	598
ALBI	On	03/08/2017	Index Future			563.29400	563.29400	560.41100	560.41100			0.00	0	0
ALBI	On	02/11/2017	Index Future			574.48400	574.48400	571.55800	571.55800			0.00	0	0
Total ALBI Future												0.00	0	598
Total For ALBI												0.00	0	598
IGOV	On	04/05/2017	Index Future			254.26800	254.26800	254.19700	254.19700			0.00	0	922
IGOV	On	03/08/2017	Index Future			259.19900	259.19900	259.12600	259.12600			0.00	0	412
IGOV	On	02/11/2017	Index Future			264.40000	264.40000	264.33300	264.33300			0.00	0	0
Total IGOV Future												0.00	0	1,334
Total For IGOV												0.00	0	1,334
Total for Index												0.00	0	1,933
JIBAR F	On	15/02/2017	Jibar Future			7.35000	92.65000	7.36000	92.64000			0.00	0	0
JIBAR F	On	15/03/2017	Jibar Future			7.37000	92.63000	7.38000	92.62000			0.00	0	1,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR F On 19/04/2017		Jibar Future	7.40000	92.60000	7.40000	92.60000			0.00	0	0
JIBAR F On 17/05/2017		Jibar Future	7.41000	92.59000	7.41000	92.59000			0.00	0	0
JIBAR F On 21/06/2017		Jibar Future	7.42000	92.58000	7.43000	92.57000			0.00	0	0
JIBAR F On 19/07/2017		Jibar Future	7.43000	92.57000	7.45000	92.55000			0.00	0	0
JIBAR F On 20/09/2017		Jibar Future	7.44000	92.56000	7.46000	92.54000			0.00	0	0
JIBAR F On 20/12/2017		Jibar Future	7.45000	92.55000	7.45000	92.55000			0.00	0	0
JIBAR F On 20/03/2018		Jibar Future	7.46000	92.54000	7.46000	92.54000			0.00	0	0
JIBAR F On 20/06/2018		Jibar Future	7.47000	92.53000	7.50000	92.50000			0.00	0	0
JIBAR F On 19/09/2018		Jibar Future	7.48000	92.52000	7.53000	92.47000			0.00	0	0
JIBAR F On 19/12/2018		Jibar Future	7.52000	92.48000	7.56000	92.44000			0.00	0	0
Total Jibar Future									0.00	0	1,000
Total For JIBAR FUTURE									0.00	0	1,000
Total for Jibar									0.00	0	1,000
10Y ST On 17/12/2025		Interest Rate Swap	97.68096	97.68096	98.07701	98.07701			0.00	0	0
10Y ST On 16/03/2026		Interest Rate Swap	94.75290	94.75290	95.16141	95.16141			0.00	0	0
10Y ST On 15/06/2026		Interest Rate Swap	93.54037	93.54037	93.95722	93.95722			0.00	0	0
10Y ST On 21/09/2026		Interest Rate Swap	95.69278	95.69278	96.10966	96.10966			0.00	0	0
10Y ST On 21/12/2026		Interest Rate Swap	99.43153	99.43153	99.84394	99.84394			0.00	0	0
10Y ST On 15/03/2027		Interest Rate Swap	98.03883	98.03883	98.46142	98.46142			0.00	0	0
Total 10Y STND Future									0.00	0	0
Total For 10Y STND									0.00	0	0
1Y STN On 16/03/2017		Interest Rate Swap	100.00292	100.00292	100.00291	100.00291			0.00	0	0
1Y STN On 15/06/2017		Interest Rate Swap	99.61235	99.61235	99.61299	99.61299			0.00	0	0
1Y STN On 21/09/2017		Interest Rate Swap	99.64228	99.64228	99.64868	99.64868			0.00	0	0
1Y STN On 21/12/2017		Interest Rate Swap	99.89789	99.89789	99.91235	99.91235			0.00	0	0
1Y STN On 15/03/2018		Interest Rate Swap	99.93395	99.93395	99.95605	99.95605			0.00	0	0
Total 1Y STND Future									0.00	0	0
Total For 1Y STND									0.00	0	0
2Y STN On 18/12/2017		Interest Rate Swap	99.92582	99.92582	99.93989	99.93989			0.00	0	0
2Y STN On 16/03/2018		Interest Rate Swap	99.21710	99.21710	99.23942	99.23942			0.00	0	0
2Y STN On 15/06/2018		Interest Rate Swap	98.87323	98.87323	98.90631	98.90631			0.00	0	0
2Y STN On 21/09/2018		Interest Rate Swap	98.92816	98.92816	98.97419	98.97419			0.00	0	0
2Y STN On 21/12/2018		Interest Rate Swap	99.42000	99.42000	99.48000	99.48000			0.00	0	0
2Y STN On 15/03/2019		Interest Rate Swap	99.92329	99.92329	99.99580	99.99580			0.00	0	0
Total 2Y STND Future									0.00	0	0
Total For 2Y STND									0.00	0	0
5Y STN On 17/12/2020		Interest Rate Swap	97.67961	97.67961	97.83447	97.83447			0.00	0	0
5Y STN On 16/03/2021		Interest Rate Swap	96.99652	96.99652	97.16728	97.16728			0.00	0	0
5Y STN On 15/06/2021		Interest Rate Swap	96.27652	96.27652	96.46899	96.46899			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
5Y STN On 21/09/2021 Interest Rate Swap			96.53584	96.53584	96.75293	96.75293			0.00	0	0
5Y STN On 21/12/2021 Interest Rate Swap			98.78934	98.78934	99.02480	99.02480			0.00	0	50
5Y STN On 15/03/2022 Interest Rate Swap			98.98903	98.98903	99.23890	99.23890			0.00	0	0
Total 5Y STND Future									0.00	0	50
Total For 5Y STND									0.00	0	50
Total for Interest Rate Swap									0.00	0	50
Total for Derivatives :									52,464,067.51	454	789,067
AA04 On 22/03/2017 Spot Bond				101.30722		101.28338			0.00	0	0
Total AA04 SPOT									0.00	0	0
Total For AA04									0.00	0	0
AA04/JI On 22/03/2017 Spot Bond			100.00000	93.00332	100.00000	92.77196			0.00	0	0
Total AA04/JIBAR SPOT									0.00	0	0
Total For AA04/JIBAR									0.00	0	0
AA05 On 22/03/2019 Spot Bond			10.60500	101.23889	10.66500	101.10127			0.00	0	200,000,000
Total AA05 SPOT									0.00	0	200,000,000
Total For AA05									0.00	0	200,000,000
AA06 On 15/04/2021 Spot Bond				97.07254		97.04926			0.00	0	500,000,000
Total AA06 SPOT									0.00	0	500,000,000
Total For AA06									0.00	0	500,000,000
AA06/JI On 15/04/2021 Spot Bond			100.00000	11.71279	100.00000	11.68379			0.00	0	0
Total AA06/JIBAR SPOT									0.00	0	0
Total For AA06/JIBAR									0.00	0	0
AA07 On 15/04/2021 Spot Bond			10.62000	99.42817	10.68500	99.19065			0.00	0	0
Total AA07 SPOT									0.00	0	0
Total For AA07									0.00	0	0
AB01/R On 24/11/2020 Spot Bond			10.00000	104.59300	10.00000	104.56600			0.00	0	0
Total AB01/R186 SPOT									0.00	0	0
Total For AB01/R186									0.00	0	0
AB010 On 21/11/2022 Spot Bond				100.16165		100.13838			0.00	0	0
Total AB010 SPOT									0.00	0	0
Total For AB010									0.00	0	0
AB011 On 21/11/2023 Spot Bond				99.10864		99.08313			0.00	0	0
Total AB011 SPOT									0.00	0	0
Total For AB011									0.00	0	0
AB013 On 21/11/2018 Spot Bond			9.73000	99.64611	9.79000	99.52598		3,081,166,991,000.00		316,666,700	1,816,666,700
Total AB013 SPOT								3,081,166,991,000.00		316,666,700	1,816,666,700

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AB013										3,081,166,991,000.00	316,666,700	1,816,666,700
AB014L On 19/11/2024 Spot Bond			100.00000	9.38960	100.00000	9.36686				0.00	0	0
Total AB014U SPOT										0.00	0	0
Total For AB014U										0.00	0	0
AB015L On 13/11/2024 Spot Bond			10.84000	102.54363	10.84000	102.51372				0.00	0	0
Total AB015U SPOT										0.00	0	0
Total For AB015U										0.00	0	0
AB016L On 05/02/2025 Spot Bond			100.00000	9.91066	100.00000	9.88584				0.00	0	0
Total AB016U SPOT										0.00	0	0
Total For AB016U										0.00	0	0
AB018L On 04/09/2025 Spot Bond			11.37000	105.07633	11.37000	105.04423				0.00	0	0
Total AB018U SPOT										0.00	0	0
Total For AB018U										0.00	0	0
AB019L On 04/09/2025 Spot Bond			100.00000	11.75906	100.00000	11.72994				0.00	0	0
Total AB019U SPOT										0.00	0	0
Total For AB019U										0.00	0	0
AB020L On 03/09/2027 Spot Bond			11.81000	90.56780	11.81000	90.53852				0.00	0	0
Total AB020U SPOT										0.00	0	0
Total For AB020U										0.00	0	0
AB021L On 03/09/2027 Spot Bond			100.00000	11.87159	100.00000	11.84220				0.00	0	0
Total AB021U SPOT										0.00	0	0
Total For AB021U										0.00	0	0
AB023L On 05/05/2021 Spot Bond			100.00000	13.60081	100.00000	13.56675				0.00	0	0
Total AB023U SPOT										0.00	0	0
Total For AB023U										0.00	0	0
AB024L On 05/05/2021 Spot Bond			100.00000	17.03716	100.00000	17.01011				0.00	0	0
Total AB024U SPOT										0.00	0	0
Total For AB024U										0.00	0	0
AB025L On 20/08/2026 Spot Bond			100.00000	11.20416	100.00000	11.17703				0.00	0	0
Total AB025U SPOT										0.00	0	0
Total For AB025U										0.00	0	0
AB026L On 20/08/2021 Spot Bond			100.00000	13.85149	100.00000	13.82100				0.00	0	0
Total AB026U SPOT										0.00	0	0
Total For AB026U										0.00	0	0
AB08 On 03/05/2017 Spot Bond				100.33971		100.31390				0.00	0	0
Total AB08 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AB08										0.00	0	0
AB09 On 03/05/2017 Spot Bond			9.21500	103.10953	9.23000	103.08073				0.00	0	0
Total AB09 SPOT										0.00	0	0
Total For AB09										0.00	0	0
ABC12: On 25/11/2020 Spot Bond			10.00000	105.37500	10.00000	105.34800				0.00	0	0
Total ABC1234/R2022 SPOT										0.00	0	0
Total For ABC1234/R2022										0.00	0	0
ABCPI3: On 07/12/2023 Spot Bond			3.13000	278.85489	3.13000	278.79895				0.00	0	0
Total ABCPI3 SPOT										0.00	0	0
Total For ABCPI3										0.00	0	0
ABFN07 On 17/03/2018 Spot Bond				101.82800		101.80507				0.00	0	0
Total ABFN07 SPOT										0.00	0	0
Total For ABFN07										0.00	0	0
ABFN08 On 17/03/2020 Spot Bond				102.64211		102.61749				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN09 On 17/03/2026 Spot Bond				101.46679		101.44146				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN10 On 28/10/2019 Spot Bond				99.35311		99.32941				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN11 On 09/04/2017 Spot Bond				100.82274		100.79990				0.00	0	0
Total ABFN11 SPOT										0.00	0	0
Total For ABFN11										0.00	0	0
ABFN12 On 09/04/2019 Spot Bond				100.88173		100.85850				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABFN13 On 14/05/2020 Spot Bond				100.22363		100.20095				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN14 On 14/05/2022 Spot Bond				99.91757		99.89441				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN15 On 11/11/2020 Spot Bond				99.86525		99.84275				0.00	0	0
Total ABFN15 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABFN15										0.00	0	0
ABFN1 On 11/11/2022 Spot Bond				99.36389		99.34147				0.00	0	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABFN1 On 17/05/2019 Spot Bond				100.23645		100.21399				0.00	0	0
Total ABFN17 SPOT										0.00	0	0
Total For ABFN17										0.00	0	0
ABFN1 On 26/09/2023 Spot Bond				101.22254		101.19739				0.00	0	0
Total ABFN18 SPOT										0.00	0	0
Total For ABFN18										0.00	0	0
ABK1 On 07/11/2018 Spot Bond			11.70500	102.79218	11.76500	102.66839				0.00	0	0
Total ABK1 SPOT										0.00	0	0
Total For ABK1										0.00	0	0
ABK10 On 14/02/2020 Spot Bond				97.60599		97.57953				0.00	0	0
Total ABK10 SPOT										0.00	0	0
Total For ABK10										0.00	0	0
ABK11 On 20/05/2019 Spot Bond				98.89002		98.86264				0.00	0	0
Total ABK11 SPOT										0.00	0	0
Total For ABK11										0.00	0	0
ABK12 On 20/05/2022 Spot Bond				99.82306		99.79326				0.00	0	0
Total ABK12 SPOT										0.00	0	0
Total For ABK12										0.00	0	0
ABK2 On 24/05/2018 Spot Bond			10.95500	100.43378	11.01500	100.33520				0.00	0	0
Total ABK2 SPOT										0.00	0	0
Total For ABK2										0.00	0	0
ABK3 On 07/11/2018 Spot Bond				98.88323		98.85226				0.00	0	0
Total ABK3 SPOT										0.00	0	0
Total For ABK3										0.00	0	0
ABK3/J On 07/11/2018 Spot Bond			100.00000	29.70731	100.00000	29.63293				0.00	0	0
Total ABK3/JIBAR SPOT										0.00	0	0
Total For ABK3/JIBAR										0.00	0	0
ABK4 On 24/05/2018 Spot Bond				99.67336		102.12493				0.00	0	0
Total ABK4 SPOT										0.00	0	0
Total For ABK4										0.00	0	0
ABK4/J On 24/05/2018 Spot Bond			100.00000	45.63036	100.00000	47.90726				0.00	0	0
Total ABK4/JIBAR SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABK4/JIBAR									0.00	0	0
ABK5 On 31/10/2018 Spot Bond				97.92967		97.89942			0.00	0	0
Total ABK5 SPOT									0.00	0	0
Total For ABK5									0.00	0	0
ABK5/J On 31/10/2018 Spot Bond			100.00000	29.66033	100.00000	29.58607			0.00	0	0
Total ABK5/JIBAR SPOT									0.00	0	0
Total For ABK5/JIBAR									0.00	0	0
ABK6 On 05/06/2020 Spot Bond				101.92802		101.90098			0.00	0	0
Total ABK6 SPOT									0.00	0	0
Total For ABK6									0.00	0	0
ABK7 On 03/06/2019 Spot Bond				99.11435		99.08699			0.00	0	0
Total ABK7 SPOT									0.00	0	0
Total For ABK7									0.00	0	0
ABK8 On 03/06/2021 Spot Bond				96.25930		96.23423			0.00	0	0
Total ABK8 SPOT									0.00	0	0
Total For ABK8									0.00	0	0
ABK9 On 18/11/2019 Spot Bond				95.15784		95.13214			0.00	0	0
Total ABK9 SPOT									0.00	0	0
Total For ABK9									0.00	0	0
ABKI01 On 07/11/2018 Spot Bond			6.06000	143.83284	6.06000	143.79255		60,600,000,000.00		10,000,000	10,000,000
Total ABKI01 SPOT								60,600,000,000.00		10,000,000	10,000,000
Total For ABKI01								60,600,000,000.00		10,000,000	10,000,000
ABKI02 On 05/06/2020 Spot Bond			6.06000	126.67287	6.06000	126.63750		0.00		0	0
Total ABKI02 SPOT								0.00		0	0
Total For ABKI02								0.00		0	0
ABKI02 On 05/06/2020 Spot Bond			100.00000	11.16203	100.00000	11.14312		0.00		0	0
Total ABKI02/R212 SPOT								0.00		0	0
Total For ABKI02/R212								0.00		0	0
ABKI03 On 13/10/2021 Spot Bond			7.31000	105.85873	7.31000	105.82566		0.00		0	0
Total ABKI03 SPOT								0.00		0	0
Total For ABKI03								0.00		0	0
ABKI03 On 13/10/2021 Spot Bond			100.00000	5.50344	100.00000	5.49412		0.00		0	0
Total ABKI03/R212 SPOT								0.00		0	0
Total For ABKI03/R212								0.00		0	0
ABKI04 On 13/03/2024 Spot Bond			8.07000	108.76024	8.05000	108.84237		0.00		0	0
Total ABKI04 SPOT								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABKI04										0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			100.00000	8.93399	100.00000	8.91296				0.00	0	0
Total ABKI04/I2025 SPOT										0.00	0	0
Total For ABKI04/I2025										0.00	0	0
ABKS1 On 04/04/2026 Spot Bond				85.26487		83.97575				0.00	0	2,000,000,000
Total ABKS1 SPOT										0.00	0	2,000,000,000
Total For ABKS1										0.00	0	2,000,000,000
ABN05 On 18/04/2021 Spot Bond			2.46000	187.99647	2.46000	187.96217				0.00	0	0
Total ABN05 SPOT										0.00	0	0
Total For ABN05										0.00	0	0
ABN09 On 27/06/2023 Spot Bond			2.17000	191.90458	2.17000	191.87110				0.00	0	0
Total ABN09 SPOT										0.00	0	0
Total For ABN09										0.00	0	0
ABN14 On 10/10/2033 Spot Bond			1.82000	205.40754	1.82000	205.37366				0.00	0	0
Total ABN14 SPOT										0.00	0	0
Total For ABN14										0.00	0	0
ABN33 On 29/01/2018 Spot Bond			8.61130	92.40458	8.62625	92.37149				0.00	0	0
Total ABN33 SPOT										0.00	0	0
Total For ABN33										0.00	0	0
ABN34 On 29/01/2018 Spot Bond			8.61130	92.40458	8.62625	92.37149				0.00	0	0
Total ABN34 SPOT										0.00	0	0
Total For ABN34										0.00	0	0
ABN47 On 05/04/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN47 SPOT										0.00	0	0
Total For ABN47										0.00	0	0
ABN48 On 13/04/2017 Spot Bond				100.76747		100.74362				0.00	0	0
Total ABN48 SPOT										0.00	0	0
Total For ABN48										0.00	0	0
ABN55 On 27/06/2017 Spot Bond				101.14060		101.11717				0.00	0	0
Total ABN55 SPOT										0.00	0	0
Total For ABN55										0.00	0	0
ABN58 On 16/07/2017 Spot Bond				100.73842		100.71294				0.00	0	0
Total ABN58 SPOT										0.00	0	0
Total For ABN58										0.00	0	0
ABN61 On 31/01/2025 Spot Bond			3.03000	118.90972	3.01000	119.05888				0.00	0	0
Total ABN61 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABN61										0.00	0	0
ABN62 On 31/03/2028 Spot Bond			2.76000	174.99993	2.76000	174.96658				0.00	0	0
Total ABN62 SPOT										0.00	0	0
Total For ABN62										0.00	0	0
ABN63 On 07/12/2033 Spot Bond			2.67000	227.30511	2.67000	227.26236				0.00	0	0
Total ABN63 SPOT										0.00	0	0
Total For ABN63										0.00	0	0
ABN67 On 28/02/2023 Spot Bond			9.99500	93.57098	10.05500	93.29590				0.00	0	0
Total ABN67 SPOT										0.00	0	0
Total For ABN67										0.00	0	0
ABN68 On 12/02/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN68 SPOT										0.00	0	0
Total For ABN68										0.00	0	0
ABN70 On 28/03/2017 Spot Bond				116.75000		116.73000				0.00	0	0
Total ABN70 SPOT										0.00	0	0
Total For ABN70										0.00	0	0
ABN72 On 17/03/2018 Spot Bond				101.84306		101.81997				0.00	0	0
Total ABN72 SPOT										0.00	0	0
Total For ABN72										0.00	0	0
ABN73 On 03/05/2017 Spot Bond				111.79000		111.77000				0.00	0	0
Total ABN73 SPOT										0.00	0	0
Total For ABN73										0.00	0	0
ABN74 On 09/05/2018 Spot Bond				126.92500		127.01000				0.00	0	0
Total ABN74 SPOT										0.00	0	0
Total For ABN74										0.00	0	0
ABN76 On 21/12/2026 Spot Bond			9.63000	107.01722	9.63000	106.98957				0.00	0	0
Total ABN76 SPOT										0.00	0	0
Total For ABN76										0.00	0	0
ABN77 On 07/06/2017 Spot Bond				115.97000		115.95000				0.00	0	0
Total ABN77 SPOT										0.00	0	0
Total For ABN77										0.00	0	0
ABN79 On 21/12/2026 Spot Bond			10.19000	103.45826	10.25500	103.02751				0.00	0	0
Total ABN79 SPOT										0.00	0	0
Total For ABN79										0.00	0	0
ABN80 On 31/03/2021 Spot Bond			9.24500	94.13005	9.31000	93.89942				0.00	0	0
Total ABN80 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABN80									0.00	0	0
ABN83 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN83 SPOT									0.00	0	0
Total For ABN83									0.00	0	0
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN85 SPOT									0.00	0	0
Total For ABN85									0.00	0	0
ABN86 On 01/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN86 SPOT									0.00	0	0
Total For ABN86									0.00	0	0
ABN87 On 21/12/2026 Spot Bond			10.73500	100.15021	10.80000	99.73672			0.00	0	0
Total ABN87 SPOT									0.00	0	0
Total For ABN87									0.00	0	0
ABN91 On 11/12/2018 Spot Bond				101.62685		101.60185			0.00	0	0
Total ABN91 SPOT									0.00	0	0
Total For ABN91									0.00	0	0
ABN92 On 31/01/2019 Spot Bond				100.36494		100.33874			0.00	0	0
Total ABN92 SPOT									0.00	0	0
Total For ABN92									0.00	0	0
ABS10 On 17/03/2018 Spot Bond			8.61500	105.36391	8.63000	105.32393			0.00	0	0
Total ABS10 SPOT									0.00	0	0
Total For ABS10									0.00	0	0
ABS11 On 09/04/2021 Spot Bond			9.37000	103.49583	9.43500	103.25030			0.00	0	620,000,000
Total ABS11 SPOT									0.00	0	620,000,000
Total For ABS11									0.00	0	620,000,000
ABS12 On 14/05/2020 Spot Bond			9.47500	101.73766	9.53000	101.56143			0.00	0	0
Total ABS12 SPOT									0.00	0	0
Total For ABS12									0.00	0	0
ABS12/ On 14/05/2020 Spot Bond			9.20000	102.49248	9.20000	102.46701			0.00	0	0
Total ABS12/R207 SPOT									0.00	0	0
Total For ABS12/R207									0.00	0	0
ABS13 On 14/05/2022 Spot Bond			9.95000	101.32633	10.01500	101.04036			0.00	0	0
Total ABS13 SPOT									0.00	0	0
Total For ABS13									0.00	0	0
ABS14 On 11/11/2020 Spot Bond			9.21000	102.69374	9.27500	102.46612			0.00	0	0
Total ABS14 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABS14										0.00	0	0
ABS15 On 11/11/2022 Spot Bond			9.67500	102.92315	9.73500	102.63628				0.00	0	0
Total ABS15 SPOT										0.00	0	0
Total For ABS15										0.00	0	0
ABS16 On 11/11/2025 Spot Bond			10.24500	103.54815	10.31000	103.14866				0.00	0	0
Total ABS16 SPOT										0.00	0	0
Total For ABS16										0.00	0	0
ABS17 On 11/11/2027 Spot Bond			10.98500	100.57992	11.05000	100.15325				0.00	0	1,500,000,000
Total ABS17 SPOT										0.00	0	1,500,000,000
Total For ABS17										0.00	0	1,500,000,000
ABS18 On 26/09/2023 Spot Bond			9.94500	103.31209	10.00500	102.99993				0.00	0	0
Total ABS18 SPOT										0.00	0	0
Total For ABS18										0.00	0	0
ABS6 On 01/06/2020 Spot Bond			9.21500	98.83896	9.27000	98.66386				0.00	0	0
Total ABS6 SPOT										0.00	0	0
Total For ABS6										0.00	0	0
ABS7 On 11/09/2026 Spot Bond			10.29500	94.81422	10.36000	94.42273				0.00	0	4,105,000,000
Total ABS7 SPOT										0.00	0	4,105,000,000
Total For ABS7										0.00	0	4,105,000,000
ABS7/F On 11/09/2026 Spot Bond			100.00000	12.51998	100.00000	12.49196				0.00	0	0
Total ABS7/R186 SPOT										0.00	0	0
Total For ABS7/R186										0.00	0	0
ABS12 On 07/12/2023 Spot Bond			3.32000	275.84840	3.32000	275.79167				0.00	0	0
Total ABS12 SPOT										0.00	0	0
Total For ABS12										0.00	0	0
ABS14 On 31/01/2022 Spot Bond			2.56000	143.33064	2.56000	143.30405				0.00	0	0
Total ABS14 SPOT										0.00	0	0
Total For ABS14										0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.04320	100.00000	0.04308				0.00	0	0
Total ACIF1U SPOT										0.00	0	0
Total For ACIF1U										0.00	0	0
ACL02L On 20/03/2018 Spot Bond			100.00000	37.64866	100.00000	37.55543				0.00	0	0
Total ACL02U SPOT										0.00	0	0
Total For ACL02U										0.00	0	0
ACL047 On 22/10/2018 Spot Bond				86.27446		86.26694				0.00	0	0
Total ACL047 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL047										0.00	0	0
ACL082 On 30/07/2017 Spot Bond				100.40092		100.37463				0.00	0	0
Total ACL082 SPOT										0.00	0	0
Total For ACL082										0.00	0	0
ACL082 On 30/07/2017 Spot Bond				100.40092		100.37463				0.00	0	0
Total ACL083 SPOT										0.00	0	0
Total For ACL083										0.00	0	0
ACL083 On 30/07/2017 Spot Bond				100.40281		100.37638				0.00	0	0
Total ACL084 SPOT										0.00	0	0
Total For ACL084										0.00	0	0
ACL084 On 30/07/2017 Spot Bond				100.40281		100.37638				0.00	0	0
Total ACL086 SPOT										0.00	0	0
Total For ACL086										0.00	0	0
ACL086 On 30/07/2017 Spot Bond				100.39905		100.37288				0.00	0	0
Total ACL087 SPOT										0.00	0	0
Total For ACL087										0.00	0	0
ACL087 On 25/11/2020 Spot Bond			10.00000	105.37500	10.00000	105.34800				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL089 On 20/12/2018 Spot Bond				101.49468		101.46833				0.00	0	0
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0
ACL095 On 20/06/2020 Spot Bond				101.53238		101.50534				0.00	0	0
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL096 On 20/12/2025 Spot Bond				101.54750		101.52019				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				101.51714		101.49037				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL098 On 20/12/2017 Spot Bond				101.44907		101.42355				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL100 On 20/12/2019 Spot Bond			9.49500	102.79464	9.55000	102.63110				0.00	0	0
Total ACL104 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL104										0.00	0	0
ACL11€ On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL118 SPOT										0.00	0	0
Total For ACL118										0.00	0	0
ACL12€ On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL120 SPOT										0.00	0	0
Total For ACL120										0.00	0	0
ACL127 On 20/09/2021 Spot Bond				212.27848		212.26198				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL12€ On 20/09/2021 Spot Bond				212.36957		212.35243				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL12€ On 20/09/2021 Spot Bond				101.47934		101.45327				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL13€ On 20/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL136 SPOT										0.00	0	0
Total For ACL136										0.00	0	0
ACL13€ On 20/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL138 SPOT										0.00	0	0
Total For ACL138										0.00	0	0
ACL13€ On 30/07/2017 Spot Bond				100.39712		100.37099				0.00	0	0
Total ACL139 SPOT										0.00	0	0
Total For ACL139										0.00	0	0
ACL141 On 30/07/2017 Spot Bond				100.50935		100.48393				0.00	0	0
Total ACL141 SPOT										0.00	0	0
Total For ACL141										0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	105.37500	10.00000	105.34800				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL14€ On 20/12/2021 Spot Bond				101.48392		101.45776				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL151 On 20/03/2017 Spot Bond				101.50979		101.48553				0.00	0	0
Total ACL151 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL151										0.00	0	0
ACL151 On 20/03/2017 Spot Bond				101.45682		101.43116				0.00	0	0
Total ACL156 SPOT										0.00	0	0
Total For ACL156										0.00	0	0
ACL156 On 20/03/2017 Spot Bond				101.40357		101.37887				0.00	0	0
Total ACL157 SPOT										0.00	0	0
Total For ACL157										0.00	0	0
ACL157 On 20/03/2022 Spot Bond			10.23000	104.13461	10.23000	104.10591				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL161 On 20/06/2017 Spot Bond				106.48270		106.45190				0.00	0	0
Total ACL165 SPOT										0.00	0	0
Total For ACL165										0.00	0	0
ACL165 On 20/06/2019 Spot Bond			9.83500	101.41094	9.89500	101.26104				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL167 On 20/06/2017 Spot Bond				101.45217		101.42659				0.00	0	0
Total ACL168 SPOT										0.00	0	0
Total For ACL168										0.00	0	0
ACL168 On 20/06/2017 Spot Bond			1.75000	130.43674	1.75000	130.41550				0.00	0	0
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL169 On 20/06/2017 Spot Bond				101.44152		101.41614				0.00	0	0
Total ACL173 SPOT										0.00	0	0
Total For ACL173										0.00	0	0
ACL173 On 20/06/2019 Spot Bond				101.47953		101.45346				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL174 On 20/06/2019 Spot Bond				101.40349		101.37880				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL175 On 20/06/2017 Spot Bond				101.53436		101.50773				0.00	0	6,000,000
Total ACL181 SPOT										0.00	0	6,000,000
Total For ACL181										0.00	0	6,000,000
ACL181 On 20/06/2017 Spot Bond				101.68777		101.66431				0.00	0	0
Total ACL182 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL182										0.00	0	0
ACL182 On 20/06/2019 Spot Bond				102.82642		102.80106				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL183 On 20/09/2017 Spot Bond				101.64418		101.61915				0.00	0	0
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0
ACL184 On 20/09/2022 Spot Bond				101.47174		101.44581				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL185 On 20/09/2020 Spot Bond				101.48989		101.46362				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				101.50963		101.48300				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL188 On 20/09/2022 Spot Bond				101.51429		101.48758				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL193 On 20/09/2022 Spot Bond				101.51429		101.48758				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL194 On 20/06/2017 Spot Bond				101.60113		101.57285				0.00	0	0
Total ACL195 SPOT										0.00	0	0
Total For ACL195										0.00	0	0
ACL195 On 20/12/2017 Spot Bond				101.44907		101.42355				0.00	0	0
Total ACL196 SPOT										0.00	0	0
Total For ACL196										0.00	0	0
ACL196 On 20/06/2017 Spot Bond				101.58898		101.56092				0.00	0	0
Total ACL197 SPOT										0.00	0	0
Total For ACL197										0.00	0	0
ACL197 On 20/06/2017 Spot Bond				101.91333		101.88769				0.00	0	0
Total ACL198 SPOT										0.00	0	0
Total For ACL198										0.00	0	0
ACL198 On 20/06/2017 Spot Bond				101.60113		101.57285				0.00	0	0
Total ACL199 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL199										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				101.54013		101.51296				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond				101.54013		101.51296				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL203 On 30/01/2023 Spot Bond				149.89145		149.87974				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL204 On 14/02/2023 Spot Bond				152.05355		152.04157				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL208 On 20/03/2018 Spot Bond				101.36248		101.33852				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL210 On 20/05/2018 Spot Bond				99.87107		99.84928				0.00	0	0
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL212 On 20/09/2018 Spot Bond				101.39127		101.36679				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL213 On 20/06/2018 Spot Bond				100.06530		100.03836				0.00	0	0
Total ACL213 SPOT										0.00	0	0
Total For ACL213										0.00	0	0
ACL214 On 20/09/2020 Spot Bond				93.24217		93.21784				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL215 On 20/09/2018 Spot Bond				101.37454		101.35036				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL216 On 20/12/2018 Spot Bond				101.37303		101.34889				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL217 On 20/12/2023 Spot Bond				101.46569		101.43986				0.00	0	0
Total ACL217 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL217										0.00	0	0
ACL217 On 11/05/2020 Spot Bond				100.02472		100.00032				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL218 On 26/01/2021 Spot Bond				100.50863		100.48187				0.00	0	0
Total ACL219 SPOT										0.00	0	0
Total For ACL219										0.00	0	0
ACL219 On 26/01/2021 Spot Bond				100.50149		100.47510				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL220 On 20/09/2021 Spot Bond				101.45959		101.43387				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL221 On 20/09/2021 Spot Bond				101.43679		101.41149				0.00	0	0
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond				101.80058		101.77342				0.00	0	0
Total ADCB01 SPOT										0.00	0	0
Total For ADCB01										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond			100.00000	46.58275	100.00000	46.46740				0.00	0	0
ADCB0 On 08/03/2018 Spot Bond			100.00000	46.58275	100.00000	46.46740				0.00	0	0
Total ADCB01/JIBAR SPOT										0.00	0	0
Total For ADCB01/JIBAR										0.00	0	0
ADCB0 On 27/11/2017 Spot Bond				102.22656		102.19980				0.00	0	0
Total ADCB04 SPOT										0.00	0	0
Total For ADCB04										0.00	0	0
ADCB0 On 04/12/2018 Spot Bond				101.92822		101.90118				0.00	35,000,000	17,500,000
Total ADCB05 SPOT										0.00	35,000,000	17,500,000
Total For ADCB05										0.00	35,000,000	17,500,000
ADCB2 On 31/07/2018 Spot Bond			100.00000	40.14787	100.00000	40.04734				0.00	0	0
Total ADCB2U SPOT										0.00	0	0
Total For ADCB2U										0.00	0	0
ADCP4 On 15/04/2017 Spot Bond			100.00000	90.32641	100.00000	89.89628				0.00	0	0
Total ADCP4U SPOT										0.00	0	0
Total For ADCP4U										0.00	0	0
AFS1U On 27/09/2019 Spot Bond			100.00000	21.13922	100.00000	21.08688				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AFS1U SPOT										0.00	0	0
Total For AFS1U										0.00	0	0
AFS2U On 02/07/2020 Spot Bond			100.00000	6.11605	100.00000	6.10091				0.00	0	0
Total AFS2U SPOT										0.00	0	0
Total For AFS2U										0.00	0	0
AHF2A:On 18/10/2018 Spot Bond				100.68077		100.65561				0.00	0	0
Total AHF2A2 SPOT										0.00	0	0
Total For AHF2A2										0.00	0	0
AHF2B:On 18/10/2018 Spot Bond				100.70262		100.67664				0.00	0	0
Total AHF2B2 SPOT										0.00	0	0
Total For AHF2B2										0.00	0	0
AHF2C:On 18/10/2018 Spot Bond				100.77535		100.74666				0.00	0	0
Total AHF2C2 SPOT										0.00	0	0
Total For AHF2C2										0.00	0	0
AHF3A On 18/10/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total AHF3A1 SPOT										0.00	0	0
Total For AHF3A1										0.00	0	0
AHF3A:On 18/10/2042 Spot Bond				100.65895		100.63460				0.00	0	0
Total AHF3A3 SPOT										0.00	0	0
Total For AHF3A3										0.00	0	0
AHF3A:On 18/10/2019 Spot Bond				100.66624		100.64162				0.00	0	0
Total AHF3A4 SPOT										0.00	0	0
Total For AHF3A4										0.00	0	0
AHF3B On 18/10/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total AHF3B1 SPOT										0.00	0	0
Total For AHF3B1										0.00	0	0
AHF3B:On 18/10/2019 Spot Bond				100.84807		100.81667				0.00	0	0
Total AHF3B2 SPOT										0.00	0	0
Total For AHF3B2										0.00	0	0
AHF3B:On 18/04/2019 Spot Bond				100.81176		100.78172				0.00	0	0
Total AHF3B3 SPOT										0.00	0	0
Total For AHF3B3										0.00	0	0
AHF3C On 18/10/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total AHF3C1 SPOT										0.00	0	0
Total For AHF3C1										0.00	0	0
AHF3C:On 18/04/2019 Spot Bond				101.10862		101.06749				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AHF3C2 SPOT										0.00	0	0
Total For AHF3C2										0.00	0	0
AHF3C On 18/04/2019 Spot Bond				101.00024		100.96316				0.00	0	0
Total AHF3C3 SPOT										0.00	0	0
Total For AHF3C3										0.00	0	0
AHL01L On 15/04/2020 Spot Bond			100.00000	39.43795	100.00000	39.33624				0.00	0	0
Total AHL01U SPOT										0.00	0	0
Total For AHL01U										0.00	0	0
AHL1AI On 15/04/2020 Spot Bond			100.00000	13.45207	100.00000	13.41738				0.00	0	0
Total AHL1AU SPOT										0.00	0	0
Total For AHL1AU										0.00	0	0
AHY2U On 08/07/2026 Spot Bond			100.00000	11.40844	100.00000	11.37587				0.00	0	0
Total AHY2U SPOT										0.00	0	0
Total For AHY2U										0.00	0	0
AIG2U On 08/07/2026 Spot Bond			100.00000	9.29280	100.00000	9.26627				0.00	0	0
Total AIG2U SPOT										0.00	0	0
Total For AIG2U										0.00	0	0
AIR01 On 15/03/2019 Spot Bond			9.25500	102.33839	9.31500	102.20237				0.00	0	0
Total AIR01 SPOT										0.00	0	0
Total For AIR01										0.00	0	0
AIR02 On 30/04/2023 Spot Bond			10.35500	109.35495	10.42000	109.02145				0.00	0	0
Total AIR02 SPOT										0.00	0	0
Total For AIR02										0.00	0	0
AIR04 On 29/05/2024 Spot Bond			9.73500	99.45083	9.79500	99.12202				0.00	0	0
Total AIR04 SPOT										0.00	0	0
Total For AIR04										0.00	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	14.84456	100.00000	14.81152				0.00	0	0
Total AIR04U SPOT										0.00	0	0
Total For AIR04U										0.00	0	0
AIR05 On 29/05/2030 Spot Bond			10.60500	97.83595	10.67500	97.33201				0.00	0	0
Total AIR05 SPOT										0.00	0	0
Total For AIR05										0.00	0	0
AIRL01 On 30/04/2028 Spot Bond			3.01500	178.12600	3.01500	178.09084				0.00	0	0
Total AIRL01 SPOT										0.00	0	0
Total For AIRL01										0.00	0	0
APF01 On 26/09/2017 Spot Bond				101.35367		101.32950				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total APF01 SPOT										0.00	0	0
Total For APF01										0.00	0	0
APF02 On 26/09/2019 Spot Bond				101.28382		101.25737				0.00	0	0
Total APF02 SPOT										0.00	0	0
Total For APF02										0.00	0	0
APF03 On 07/08/2018 Spot Bond				100.17361		100.14800				0.00	6,000,000	3,000,000
Total APF03 SPOT										0.00	6,000,000	3,000,000
Total For APF03										0.00	6,000,000	3,000,000
APF04 On 21/10/2021 Spot Bond				100.59188		100.56506				0.00	0	0
Total APF04 SPOT										0.00	0	0
Total For APF04										0.00	0	0
AS116L On 15/01/2018 Spot Bond			100.00000	59.10590	100.00000	58.95953				0.00	0	0
Total AS116U SPOT										0.00	0	0
Total For AS116U										0.00	0	0
AS120L On 01/02/2018 Spot Bond			100.00000	57.28408	100.00000	57.14064				0.00	0	0
Total AS120U SPOT										0.00	0	0
Total For AS120U										0.00	0	0
AS126L On 19/02/2019 Spot Bond			100.00000	16.57498	100.00000	16.53483				0.00	0	0
Total AS126U SPOT										0.00	0	0
Total For AS126U										0.00	0	0
AS127L On 19/02/2019 Spot Bond			100.00000	16.57498	100.00000	16.53483				0.00	0	0
Total AS127U SPOT										0.00	0	0
Total For AS127U										0.00	0	0
AS133L On 07/12/2033 Spot Bond			100.00000	4.34594	100.00000	4.33823				0.00	0	0
Total AS133U SPOT										0.00	0	0
Total For AS133U										0.00	0	0
AS139L On 30/03/2026 Spot Bond			100.00000	0.06444	100.00000	0.06436				0.00	0	0
Total AS139U SPOT										0.00	0	0
Total For AS139U										0.00	0	0
AS167L On 04/10/2021 Spot Bond			100.00000	12.03946	100.00000	12.00965				0.00	0	0
Total AS167U SPOT										0.00	0	0
Total For AS167U										0.00	0	0
AS168L On 20/06/2021 Spot Bond			100.00000	21.79681	100.00000	21.74284				0.00	0	0
Total AS168U SPOT										0.00	0	0
Total For AS168U										0.00	0	0
ASN00L On 28/02/2017 Spot Bond				103.54463		103.52305				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN006 SPOT										0.00	0	0
Total For ASN006										0.00	0	0
ASN006: On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN008 SPOT										0.00	0	0
Total For ASN008										0.00	0	0
ASN008: On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN010 SPOT										0.00	0	0
Total For ASN010										0.00	0	0
ASN010: On 20/03/2019 Spot Bond				101.40355		101.37886				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN011: On 20/06/2017 Spot Bond				101.79448		101.76187				0.00	0	0
Total ASN012 SPOT										0.00	0	0
Total For ASN012										0.00	0	0
ASN012: On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN014 SPOT										0.00	0	0
Total For ASN014										0.00	0	0
ASN014: On 04/04/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN015 SPOT										0.00	0	0
Total For ASN015										0.00	0	0
ASN015: On 11/04/2017 Spot Bond				98.61000		98.59000				0.00	0	0
Total ASN016 SPOT										0.00	0	0
Total For ASN016										0.00	0	0
ASN016: On 09/06/2017 Spot Bond				115.86344		115.84134				0.00	0	0
Total ASN020 SPOT										0.00	0	0
Total For ASN020										0.00	0	0
ASN020: On 07/12/2033 Spot Bond			2.92000	246.43361	2.92000	246.38561				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN022: On 20/06/2019 Spot Bond				100.12298		100.09634				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN028: On 19/09/2017 Spot Bond				96.04067		96.01968				0.00	0	0
Total ASN032 SPOT										0.00	0	0
Total For ASN032										0.00	0	0
ASN032: On 20/06/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN034 SPOT										0.00	0	0
Total For ASN034										0.00	0	0
ASN034 On 10/11/2019 Spot Bond				100.10029		100.07519				0.00	0	0
Total ASN036 SPOT										0.00	0	0
Total For ASN036										0.00	0	0
ASN036 On 07/12/2033 Spot Bond			2.93500	219.71004	2.93500	219.66716				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN037 On 21/11/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN041 On 12/03/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN048 SPOT										0.00	0	0
Total For ASN048										0.00	0	0
ASN048 On 19/03/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN051 SPOT										0.00	0	0
Total For ASN051										0.00	0	0
ASN051 On 16/04/2018 Spot Bond				100.72400		100.69903				0.00	0	0
Total ASN057 SPOT										0.00	0	0
Total For ASN057										0.00	0	0
ASN057 On 22/04/2020 Spot Bond				100.58375		100.55713				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN058 On 28/04/2020 Spot Bond				100.39994		100.37342				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN059 On 30/04/2020 Spot Bond				100.39024		100.36404				0.00	0	0
Total ASN061 SPOT										0.00	0	0
Total For ASN061										0.00	0	0
ASN061 On 14/05/2018 Spot Bond				99.33553		99.33407				0.00	0	0
Total ASN062 SPOT										0.00	0	0
Total For ASN062										0.00	0	0
ASN062 On 22/05/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN064 On 01/06/2018 Spot Bond				101.84089		101.81668				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN066 SPOT										0.00	0	0
Total For ASN066										0.00	0	0
ASN066 On 15/06/2018 Spot Bond				101.44792		101.42438				0.00	0	0
Total ASN068 SPOT										0.00	0	0
Total For ASN068										0.00	0	0
ASN068 On 07/02/2020 Spot Bond				100.17444		100.14869				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN069 On 12/06/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN070 SPOT										0.00	0	0
Total For ASN070										0.00	0	0
ASN070 On 20/07/2018 Spot Bond				91.49792		91.62666				0.00	0	0
Total ASN073 SPOT										0.00	0	0
Total For ASN073										0.00	0	0
ASN073 On 23/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN077 SPOT										0.00	0	0
Total For ASN077										0.00	0	0
ASN077 On 20/06/2020 Spot Bond				101.64774		101.61861				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN078 On 20/09/2020 Spot Bond				101.41848		101.39350				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN080 On 10/12/2017 Spot Bond				101.63491		101.60984				0.00	0	0
Total ASN081 SPOT										0.00	0	0
Total For ASN081										0.00	0	0
ASN081 On 17/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN082 SPOT										0.00	0	0
Total For ASN082										0.00	0	0
ASN082 On 20/06/2020 Spot Bond				101.10262		101.07572				0.00	0	27,400,000
Total ASN083 SPOT										0.00	0	27,400,000
Total For ASN083										0.00	0	27,400,000
ASN083 On 03/09/2020 Spot Bond				102.02452		101.99622				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN084 On 25/09/2018 Spot Bond				101.18888		101.16443				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN086 SPOT										0.00	0	0
Total For ASN086										0.00	0	0
ASN086 On 01/10/2020 Spot Bond				102.93249		103.23691				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN087 On 05/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN088 SPOT										0.00	0	0
Total For ASN088										0.00	0	0
ASN088 On 08/10/2018 Spot Bond				100.89643		100.87166				0.00	0	0
Total ASN090 SPOT										0.00	0	0
Total For ASN090										0.00	0	0
ASN090 On 16/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN091 On 21/10/2020 Spot Bond				100.57409		100.54809				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN092 On 29/10/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN094 SPOT										0.00	0	0
Total For ASN094										0.00	0	0
ASN094 On 10/11/2020 Spot Bond				100.09569		100.07189				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN096 On 20/12/2020 Spot Bond				68.59208		68.53897				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN111 On 02/12/2020 Spot Bond				101.92764		101.90186				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN112 On 20/12/2017 Spot Bond				101.45668		101.43101				0.00	0	0
Total ASN112 SPOT										0.00	0	0
Total For ASN112										0.00	0	0
ASN113 On 08/03/2021 Spot Bond				101.78003		101.75436				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN114 On 03/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN114 SPOT										0.00	0	0
Total For ASN114										0.00	0	0
ASN114 On 10/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN115 On 27/01/2018 Spot Bond				100.44907		100.42407				0.00	0	0
Total ASN119 SPOT										0.00	0	0
Total For ASN119										0.00	0	0
ASN119 On 20/12/2020 Spot Bond				101.84346		101.81077				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN121 On 20/03/2019 Spot Bond				101.43018		101.40500				0.00	0	0
Total ASN125 SPOT										0.00	0	0
Total For ASN125										0.00	0	0
ASN125 On 24/02/2019 Spot Bond				99.75713		102.08487				0.00	0	0
Total ASN128 SPOT										0.00	0	0
Total For ASN128										0.00	0	0
ASN128 On 24/02/2019 Spot Bond				99.76828		102.07744				0.00	0	0
Total ASN129 SPOT										0.00	0	0
Total For ASN129										0.00	0	0
ASN129 On 24/02/2019 Spot Bond				99.76115		102.05169				0.00	0	0
Total ASN130 SPOT										0.00	0	0
Total For ASN130										0.00	0	0
ASN130 On 03/03/2019 Spot Bond				101.83114		101.80561				0.00	0	0
Total ASN131 SPOT										0.00	0	0
Total For ASN131										0.00	0	0
ASN131 On 03/03/2019 Spot Bond				101.81661		101.79129				0.00	0	0
Total ASN132 SPOT										0.00	0	0
Total For ASN132										0.00	0	0
ASN132 On 20/12/2020 Spot Bond				101.82830		101.79589				0.00	0	0
Total ASN134 SPOT										0.00	0	0
Total For ASN134										0.00	0	0
ASN134 On 05/03/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN135 SPOT										0.00	0	0
Total For ASN135										0.00	0	0
ASN135 On 31/12/2018 Spot Bond				81.29000		81.25000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN136 SPOT										0.00	0	0
Total For ASN136										0.00	0	0
ASN13:On 31/01/2022 Spot Bond			3.29000	138.59932	3.29000	138.57086				0.00	0	0
Total ASN137 SPOT										0.00	0	0
Total For ASN137										0.00	0	0
ASN14:On 30/03/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN140 SPOT										0.00	0	0
Total For ASN140										0.00	0	0
ASN14:On 31/12/2018 Spot Bond				81.29000		81.25000				0.00	0	0
Total ASN141 SPOT										0.00	0	0
Total For ASN141										0.00	0	0
ASN14:On 20/06/2017 Spot Bond				101.41871		101.39374				0.00	0	0
Total ASN142 SPOT										0.00	0	0
Total For ASN142										0.00	0	0
ASN14:On 20/06/2020 Spot Bond				104.10270		104.07576				0.00	0	0
Total ASN143 SPOT										0.00	0	0
Total For ASN143										0.00	0	0
ASN14:On 28/04/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN144 SPOT										0.00	0	0
Total For ASN144										0.00	0	0
ASN14:On 20/06/2021 Spot Bond				58.51370		58.51370				0.00	0	0
Total ASN145 SPOT										0.00	0	0
Total For ASN145										0.00	0	0
ASN14:On 04/05/2021 Spot Bond				100.20508		100.17939				0.00	0	0
Total ASN146 SPOT										0.00	0	0
Total For ASN146										0.00	0	0
ASN14:On 04/05/2021 Spot Bond				100.20508		100.17939				0.00	0	0
Total ASN147 SPOT										0.00	0	0
Total For ASN147										0.00	0	0
ASN14:On 31/01/2022 Spot Bond			3.33500	138.31358	3.33500	138.28502				0.00	0	0
Total ASN149 SPOT										0.00	0	0
Total For ASN149										0.00	0	0
ASN15:On 31/05/2021 Spot Bond				100.90992		101.16871				0.00	0	0
Total ASN150 SPOT										0.00	0	0
Total For ASN150										0.00	0	0
ASN15:On 04/05/2021 Spot Bond				101.96804		101.94170				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN152 SPOT										0.00	0	0
Total For ASN152										0.00	0	0
ASN15: On 31/03/2031 Spot Bond			3.66000	160.76136	3.66000	160.72683				0.00	0	0
Total ASN154 SPOT										0.00	0	0
Total For ASN154										0.00	0	0
ASN15: On 29/06/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN156 SPOT										0.00	0	0
Total For ASN156										0.00	0	0
ASN15: On 06/07/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN157 SPOT										0.00	0	0
Total For ASN157										0.00	0	0
ASN15: On 27/07/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN159 SPOT										0.00	0	0
Total For ASN159										0.00	0	0
ASN16: On 08/08/2021 Spot Bond				100.15621		100.03004				0.00	0	0
Total ASN160 SPOT										0.00	0	0
Total For ASN160										0.00	0	0
ASN16: On 19/08/2021 Spot Bond				99.85507		99.83062				0.00	0	0
Total ASN161 SPOT										0.00	0	0
Total For ASN161										0.00	0	0
ASN16: On 26/02/2017 Spot Bond				101.77904		101.75585				0.00	0	0
Total ASN162 SPOT										0.00	0	0
Total For ASN162										0.00	0	0
ASN16: On 29/08/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN163 SPOT										0.00	0	0
Total For ASN163										0.00	0	0
ASN16: On 06/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN164 SPOT										0.00	0	0
Total For ASN164										0.00	0	0
ASN16: On 20/06/2021 Spot Bond				101.54008		101.51290				0.00	0	0
Total ASN165 SPOT										0.00	0	0
Total For ASN165										0.00	0	0
ASN17: On 22/11/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN172 SPOT										0.00	0	0
Total For ASN172										0.00	0	0
ASN17: On 30/05/2017 Spot Bond				101.78503		101.76176				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN173 SPOT										0.00	0	0
Total For ASN173										0.00	0	0
ASN173 On 02/12/2019 Spot Bond				101.84700		101.82233				0.00	0	0
Total ASN174 SPOT										0.00	0	0
Total For ASN174										0.00	0	0
ASN174 On 21/12/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN176 SPOT										0.00	0	0
Total For ASN176										0.00	0	0
ASN176 On 23/12/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN177 SPOT										0.00	0	0
Total For ASN177										0.00	0	0
ASN381 On 20/12/2017 Spot Bond			100.00000	63.27899	100.00000	63.12230				0.00	0	0
Total ASN38U SPOT										0.00	0	0
Total For ASN38U										0.00	0	0
ASN391 On 20/12/2017 Spot Bond			100.00000	63.33506	100.00000	63.17823				0.00	0	0
Total ASN39U SPOT										0.00	0	0
Total For ASN39U										0.00	0	0
ASN401 On 20/12/2017 Spot Bond			100.00000	63.08275	100.00000	62.92654				0.00	0	0
Total ASN40U SPOT										0.00	0	0
Total For ASN40U										0.00	0	0
ASN431 On 10/03/2017 Spot Bond			100.00000	95.73227	100.00000	95.48681				0.00	0	0
Total ASN43U SPOT										0.00	0	0
Total For ASN43U										0.00	0	0
ASN501 On 16/03/2018 Spot Bond			100.00000	43.88132	100.00000	43.77266				0.00	0	0
Total ASN50U SPOT										0.00	0	0
Total For ASN50U										0.00	0	0
ASN751 On 20/09/2020 Spot Bond			100.00000	4.04249	100.00000	4.03248				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
ASN891 On 02/10/2018 Spot Bond			100.00000	30.50336	100.00000	30.42783				0.00	0	0
Total ASN89U SPOT										0.00	0	0
Total For ASN89U										0.00	0	0
BAR001 On 12/06/2018 Spot Bond				101.50136		101.47835				0.00	0	0
Total BAR001 SPOT										0.00	0	0
Total For BAR001										0.00	0	0
BAW11 On 01/10/2018 Spot Bond			9.13000	104.63260	9.19000	104.51730				0.00	0	1,600,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAW11 SPOT										0.00	0	1,600,000,000
Total For BAW11										0.00	0	1,600,000,000
BAW13 On 17/04/2017 Spot Bond				100.83020		100.80756				0.00	0	0
Total BAW13 SPOT										0.00	0	0
Total For BAW13										0.00	0	0
BAW17 On 05/12/2018 Spot Bond				101.45042		101.42589				0.00	0	0
Total BAW17 SPOT										0.00	0	0
Total For BAW17										0.00	0	0
BAW17 On 05/12/2018 Spot Bond			100.00000	33.28993	100.00000	33.20749				0.00	0	0
Total BAW17/JIBAR SPOT										0.00	0	0
Total For BAW17/JIBAR										0.00	0	0
BAW18 On 05/12/2020 Spot Bond				101.45498		101.43024				0.00	0	0
Total BAW18 SPOT										0.00	0	0
Total For BAW18										0.00	0	0
BAW19 On 05/12/2020 Spot Bond			10.57000	98.73729	10.63500	98.51380				0.00	0	1,000,000,000
Total BAW19 SPOT										0.00	0	1,000,000,000
Total For BAW19										0.00	0	1,000,000,000
BAW21 On 24/03/2022 Spot Bond			10.19000	100.15748	10.25500	99.88194				0.00	0	0
Total BAW21 SPOT										0.00	0	0
Total For BAW21										0.00	0	0
BAW21 On 24/03/2022 Spot Bond			9.30000	103.63422	9.30000	103.60821				0.00	0	0
Total BAW21/R208 SPOT										0.00	0	0
Total For BAW21/R208										0.00	0	0
BAW22 On 07/12/2022 Spot Bond				101.78001		101.75434				0.00	0	0
Total BAW22 SPOT										0.00	0	0
Total For BAW22										0.00	0	0
BAW23 On 15/10/2017 Spot Bond			100.00000	55.15353	100.00000	55.01695				0.00	0	0
Total BAW23U SPOT										0.00	0	0
Total For BAW23U										0.00	0	0
BAW24 On 30/09/2019 Spot Bond				101.52106		101.49592				0.00	0	0
Total BAW24 SPOT										0.00	0	0
Total For BAW24										0.00	0	0
BAW3 On 02/10/2017 Spot Bond				101.82648		101.80190				0.00	0	0
Total BAW3 SPOT										0.00	0	0
Total For BAW3										0.00	0	0
BAW8 On 02/10/2017 Spot Bond			9.36500	104.00822	9.38000	103.97302				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAW8 SPOT										0.00	0	0
Total For BAW8										0.00	0	0
BAYA08 On 31/12/2017 Spot Bond			12.17485	101.01938	12.18881	100.97466				0.00	0	0
Total BAYA08 SPOT										0.00	0	0
Total For BAYA08										0.00	0	0
BAYA23 On 30/06/2017 Spot Bond			12.32510	68.16360	12.32635	68.14073				0.00	0	0
Total BAYA23 SPOT										0.00	0	0
Total For BAYA23										0.00	0	0
BAYA24 On 30/06/2017 Spot Bond			12.14000	100.99656	12.15500	100.95757				0.00	0	0
Total BAYA24 SPOT										0.00	0	0
Total For BAYA24										0.00	0	0
BAYA25 On 30/06/2017 Spot Bond				101.30675		101.27528				0.00	0	0
Total BAYA25 SPOT										0.00	0	0
Total For BAYA25										0.00	0	0
BAYA26 On 30/09/2017 Spot Bond			12.06500	100.17670	12.08000	100.13474				0.00	0	0
Total BAYA26 SPOT										0.00	0	0
Total For BAYA26										0.00	0	0
BAYA27 On 30/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BAYA27 SPOT										0.00	0	0
Total For BAYA27										0.00	0	0
BAYA31 On 31/12/2018 Spot Bond				101.35271		101.32075				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA32 On 31/03/2018 Spot Bond			11.70500	99.25270	11.76500	99.14807				0.00	0	0
Total BAYA32 SPOT										0.00	0	0
Total For BAYA32										0.00	0	0
BAYA33 On 31/03/2018 Spot Bond				101.31829		101.28714				0.00	0	0
Total BAYA33 SPOT										0.00	0	0
Total For BAYA33										0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				101.34663		101.31480				0.00	0	0
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				100.46189		100.42814				0.00	0	0
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0
BAYA36 On 31/03/2018 Spot Bond				99.09616		99.09616				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA36 On 30/09/2018 Spot Bond				100.11219		100.07869				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA39 On 30/09/2018 Spot Bond				97.38852		97.38852				0.00	12,000,000	6,000,000
Total BAYA41 SPOT										0.00	12,000,000	6,000,000
Total For BAYA41										0.00	12,000,000	6,000,000
BAYA41 On 30/09/2018 Spot Bond				101.34698		101.31515				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA42 On 31/03/2017 Spot Bond				101.30766		101.27679				0.00	0	0
Total BAYA43 SPOT										0.00	0	0
Total For BAYA43										0.00	0	0
BAYA43 On 31/03/2017 Spot Bond				101.30766		101.27679				0.00	0	0
Total BAYA44 SPOT										0.00	0	0
Total For BAYA44										0.00	0	0
BAYA44 On 31/03/2019 Spot Bond				101.34709		101.31526				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA45 On 31/03/2017 Spot Bond				101.14845		101.12141				0.00	0	0
Total BAYA50 SPOT										0.00	0	0
Total For BAYA50										0.00	0	0
BAYA50 On 31/03/2019 Spot Bond				101.41290		101.37885				0.00	0	0
Total BAYA51 SPOT										0.00	0	0
Total For BAYA51										0.00	0	0
BAYA51 On 31/03/2019 Spot Bond				101.44351		101.40936				0.00	0	0
Total BAYA52 SPOT										0.00	0	0
Total For BAYA52										0.00	0	0
BAYA52 On 30/09/2017 Spot Bond				101.14809		101.12105				0.00	0	0
Total BAYA53 SPOT										0.00	0	0
Total For BAYA53										0.00	0	0
BAYA53 On 30/09/2019 Spot Bond				101.44364		101.40949				0.00	0	0
Total BAYA54 SPOT										0.00	0	0
Total For BAYA54										0.00	0	0
BAYB04 On 31/03/2017 Spot Bond			14.44180	101.59910	14.44585	101.55912				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYB04 SPOT										0.00	0	0
Total For BAYB04										0.00	0	0
BAYB04 On 30/06/2019 Spot Bond				101.71535		101.67465				0.00	2,864,610,400	1,432,305,200
Total BAYB05 SPOT										0.00	2,864,610,400	1,432,305,200
Total For BAYB05										0.00	2,864,610,400	1,432,305,200
BAYB05 On 31/12/2019 Spot Bond				101.71516		101.67446				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB06 On 31/03/2020 Spot Bond				101.71525		101.67455				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB07 On 30/09/2020 Spot Bond				101.77159		101.72952				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB08 On 30/09/2018 Spot Bond				101.51703		101.48110				0.00	1,180,000,000	590,000,000
Total BAYB09 SPOT										0.00	1,180,000,000	590,000,000
Total For BAYB09										0.00	1,180,000,000	590,000,000
BAYD11 On 30/06/2035 Spot Bond			100.00000	20.89607	100.00000	20.84432				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD21 On 30/06/2035 Spot Bond			100.00000	19.01776	100.00000	18.97067				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD31 On 30/06/2035 Spot Bond			100.00000	11.73936	100.00000	11.71029				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD41 On 30/06/2035 Spot Bond			100.00000	11.75409	100.00000	11.72465				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD51 On 30/06/2035 Spot Bond			100.00000	14.19345	100.00000	14.15831				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD61 On 30/06/2035 Spot Bond			100.00000	12.29838	100.00000	12.26793				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC115L On 14/02/2017 Spot Bond			100.00000	100.00000	100.00000	99.72678				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BC115U SPOT										0.00	0	0
Total For BC115U										0.00	0	0
BC116L On 24/02/2017 Spot Bond			100.00000	97.33333	100.00000	97.07447				0.00	0	0
Total BC116U SPOT										0.00	0	0
Total For BC116U										0.00	0	0
BC117L On 02/05/2017 Spot Bond			100.00000	82.57919	100.00000	82.39278				0.00	0	0
Total BC117U SPOT										0.00	0	0
Total For BC117U										0.00	0	0
BC118L On 15/05/2017 Spot Bond			100.00000	80.21978	100.00000	100.00000				0.00	0	0
Total BC118U SPOT										0.00	0	0
Total For BC118U										0.00	0	0
BCJ04 On 21/04/2017 Spot Bond				100.51483		100.49152				0.00	0	0
Total BCJ04 SPOT										0.00	0	0
Total For BCJ04										0.00	0	0
BCJ06 On 07/07/2017 Spot Bond				100.83930		100.81623				0.00	0	0
Total BCJ06 SPOT										0.00	0	0
Total For BCJ06										0.00	0	0
BCJ09 On 25/07/2017 Spot Bond				100.47689		100.45311				0.00	0	0
Total BCJ09 SPOT										0.00	0	0
Total For BCJ09										0.00	0	0
BCJ10 On 12/07/2017 Spot Bond				100.81362		100.78910				0.00	0	0
Total BCJ10 SPOT										0.00	0	0
Total For BCJ10										0.00	0	0
BCJ11 On 14/11/2017 Spot Bond				100.00005		99.97825				0.00	0	0
Total BCJ11 SPOT										0.00	0	0
Total For BCJ11										0.00	0	0
BCP3U On 30/06/2019 Spot Bond			100.00000	20.66367	100.00000	20.61250				0.00	0	0
Total BCP3U SPOT										0.00	0	0
Total For BCP3U										0.00	0	0
BCP4U On 30/06/2019 Spot Bond			100.00000	20.66367	100.00000	20.61250				0.00	0	0
Total BCP4U SPOT										0.00	0	0
Total For BCP4U										0.00	0	0
BD0202 On 31/12/2018 Spot Bond			2.43000	196.49564	2.43000	196.45991				0.00	0	0
Total BD0202 SPOT										0.00	0	0
Total For BD0202										0.00	0	0
BD0202 On 28/04/2028 Spot Bond			8.80500	171.07601	8.87000	169.84762				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BD0205 SPOT										0.00	0	0
Total For BD0205										0.00	0	0
BD0205 On 02/03/2028 Spot Bond			8.80500	171.59542	8.87000	170.37696				0.00	0	0
Total BD0206 SPOT										0.00	0	0
Total For BD0206										0.00	0	0
BD0302 On 18/04/2028 Spot Bond			9.19000	95.25736	9.25500	94.80941				0.00	0	0
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0
BD311E On 07/12/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BD311E SPOT										0.00	0	0
Total For BD311E										0.00	0	0
BEER0 On 28/03/2018 Spot Bond			8.35500	101.43759	8.41500	101.35235				0.00	0	0
Total BEER02 SPOT										0.00	0	0
Total For BEER02										0.00	0	0
BG1A7U On 21/11/2032 Spot Bond			100.00000	10.49783	100.00000	10.47240				0.00	0	0
Total BG1A7U SPOT										0.00	0	0
Total For BG1A7U										0.00	0	0
BG1A8U On 21/11/2032 Spot Bond			100.00000	9.08453	100.00000	9.06252				0.00	0	0
Total BG1A8U SPOT										0.00	0	0
Total For BG1A8U										0.00	0	0
BG1B2U On 23/11/2032 Spot Bond			100.00000	9.08453	100.00000	9.06252				0.00	0	0
Total BG1B2U SPOT										0.00	0	0
Total For BG1B2U										0.00	0	0
BG1C2U On 21/11/2032 Spot Bond			100.00000	9.63756	100.00000	9.61421				0.00	0	0
Total BG1C2U SPOT										0.00	0	0
Total For BG1C2U										0.00	0	0
BG1D2U On 21/11/2032 Spot Bond			100.00000	0.00010	100.00000	0.00010				0.00	0	0
Total BG1D2U SPOT										0.00	0	0
Total For BG1D2U										0.00	0	0
BG1E2U On 21/11/2032 Spot Bond			100.00000	12.89429	100.00000	12.86306				0.00	0	0
Total BG1E2U SPOT										0.00	0	0
Total For BG1E2U										0.00	0	0
BG1F2U On 21/11/2032 Spot Bond			100.00000	17.81012	100.00000	17.76698				0.00	0	0
Total BG1F2U SPOT										0.00	0	0
Total For BG1F2U										0.00	0	0
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BG42A1 SPOT										0.00	0	0
Total For BG42A1										0.00	0	0
BG42A: On 15/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG42A2 SPOT										0.00	0	0
Total For BG42A2										0.00	0	0
BG42A: On 15/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG42A3 SPOT										0.00	0	0
Total For BG42A3										0.00	0	0
BG42A: On 15/03/2017 Spot Bond			8.98000	103.66041	8.98000	103.63509				0.00	0	0
Total BG42A4 SPOT										0.00	0	0
Total For BG42A4										0.00	0	0
BG42B On 15/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG42B SPOT										0.00	0	0
Total For BG42B										0.00	0	0
BG42C On 15/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BG42C SPOT										0.00	0	0
Total For BG42C										0.00	0	0
BG42D On 15/03/2017 Spot Bond			100.00000	92.63959	100.00000	92.40506				0.00	0	0
Total BG42DU SPOT										0.00	0	0
Total For BG42DU										0.00	0	0
BG42YI On 15/03/2017 Spot Bond			100.00000	92.63959	100.00000	92.40506				0.00	0	0
Total BG42YU SPOT										0.00	0	0
Total For BG42YU										0.00	0	0
BGL01 On 19/11/2024 Spot Bond				100.54599		100.51826				0.00	0	0
Total BGL01 SPOT										0.00	0	0
Total For BGL01										0.00	0	0
BGL02 On 19/11/2019 Spot Bond			11.24500	101.61686	11.30000	101.45928				0.00	0	0
Total BGL02 SPOT										0.00	0	0
Total For BGL02										0.00	0	0
BGL03 On 05/02/2025 Spot Bond				100.86875		100.83861				0.00	20,000,000	10,000,000
Total BGL03 SPOT										0.00	20,000,000	10,000,000
Total For BGL03										0.00	20,000,000	10,000,000
BGL04 On 05/02/2025 Spot Bond			11.09500	97.65558	11.15000	97.49247				0.00	0	0
Total BGL04 SPOT										0.00	0	0
Total For BGL04										0.00	0	0
BGL05 On 04/09/2025 Spot Bond			11.47000	104.80381	11.53500	104.58662				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BGL05 SPOT										0.00	0	0
Total For BGL05										0.00	0	0
BGL06 On 04/09/2025 Spot Bond				102.26722		102.23739				0.00	0	0
Total BGL06 SPOT										0.00	0	0
Total For BGL06										0.00	0	0
BGL07 On 03/09/2027 Spot Bond			12.03500	104.44373	12.09500	104.17376				0.00	0	0
Total BGL07 SPOT										0.00	0	0
Total For BGL07										0.00	0	0
BGL08 On 03/09/2027 Spot Bond				102.14032		102.11035				0.00	0	0
Total BGL08 SPOT										0.00	0	0
Total For BGL08										0.00	0	0
BGL09 On 29/09/2020 Spot Bond			11.47000	104.11426	11.53500	103.89417				0.00	0	0
Total BGL09 SPOT										0.00	0	0
Total For BGL09										0.00	0	0
BGL10 On 05/05/2021 Spot Bond				100.24273		100.21232				0.00	0	0
Total BGL10 SPOT										0.00	0	0
Total For BGL10										0.00	0	0
BGL11 On 05/05/2021 Spot Bond			11.85000	105.30765	11.91500	105.06046				0.00	0	0
Total BGL11 SPOT										0.00	0	0
Total For BGL11										0.00	0	0
BGL12 On 20/08/2021 Spot Bond				99.82299		99.79319				0.00	0	90,000,000
Total BGL12 SPOT										0.00	0	90,000,000
Total For BGL12										0.00	0	90,000,000
BGL13 On 20/08/2021 Spot Bond			11.89000	99.30147	11.95500	99.04909				0.00	0	0
Total BGL13 SPOT										0.00	0	0
Total For BGL13										0.00	0	0
BGL14 On 03/11/2021 Spot Bond				100.33395		100.30350				0.00	0	0
Total BGL14 SPOT										0.00	0	0
Total For BGL14										0.00	0	0
BGR03 On 21/02/2017 Spot Bond				108.50932		108.48548				0.00	0	0
Total BGR03 SPOT										0.00	0	0
Total For BGR03										0.00	0	0
BID04 On 23/11/2017 Spot Bond				99.90962		99.88724				0.00	0	0
Total BID04 SPOT										0.00	0	0
Total For BID04										0.00	0	0
BID05 On 26/06/2019 Spot Bond				100.20073		100.17656				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BID05 SPOT										0.00	0	0
Total For BID05										0.00	0	0
BID06 On 30/06/2019 Spot Bond			9.15500	100.47312	9.21500	100.32332				0.00	0	2,200,000,000
Total BID06 SPOT										0.00	0	2,200,000,000
Total For BID06										0.00	0	2,200,000,000
BLG1A1 On 21/11/2032 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BLG1A6 SPOT										0.00	0	0
Total For BLG1A6										0.00	0	0
BSR17 On 19/06/2018 Spot Bond				102.47597		102.44464				0.00	0	0
Total BSR17 SPOT										0.00	0	0
Total For BSR17										0.00	0	0
BTC149 On 10/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BTC149 SPOT										0.00	0	0
Total For BTC149										0.00	0	0
BTC151 On 10/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BTC151 SPOT										0.00	0	0
Total For BTC151										0.00	0	0
BTC152 On 17/05/2017 Spot Bond				98.01856		97.99703				0.00	0	0
Total BTC152 SPOT										0.00	0	0
Total For BTC152										0.00	0	0
BTC153 On 20/02/2017 Spot Bond				99.87318		99.85204				0.00	0	0
Total BTC153 SPOT										0.00	0	0
Total For BTC153										0.00	0	0
BTC154 On 28/02/2017 Spot Bond				99.70464		99.68354				0.00	0	0
Total BTC154 SPOT										0.00	0	0
Total For BTC154										0.00	0	0
BTC155 On 02/03/2017 Spot Bond				97.48460		97.49180				0.00	0	0
Total BTC156 SPOT										0.00	0	0
Total For BTC156										0.00	0	0
BTC157 On 06/03/2017 Spot Bond				99.57841		99.55733				0.00	0	0
Total BTC157 SPOT										0.00	0	0
Total For BTC157										0.00	0	0
BTC158 On 07/03/2017 Spot Bond				99.55699		99.53589				0.00	0	0
Total BTC158 SPOT										0.00	0	0
Total For BTC158										0.00	0	0
BTC159 On 14/03/2017 Spot Bond				99.40829		99.38716				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BTC159 SPOT										0.00	0	0
Total For BTC159										0.00	0	0
BTC16(On 03/04/2017 Spot Bond				99.24946		99.22266				0.00	0	0
Total BTC160 SPOT										0.00	0	0
Total For BTC160										0.00	0	0
BTC16(On 05/04/2017 Spot Bond				98.94313		98.92199				0.00	0	0
Total BTC161 SPOT										0.00	0	0
Total For BTC161										0.00	0	0
BTC16(On 10/04/2017 Spot Bond				98.83818		98.81705				0.00	0	0
Total BTC162 SPOT										0.00	0	0
Total For BTC162										0.00	0	0
BTC16(On 03/05/2017 Spot Bond				98.35293		98.33181				0.00	0	0
Total BTC163 SPOT										0.00	0	0
Total For BTC163										0.00	0	0
BTC16(On 10/05/2017 Spot Bond			100.00000	81.11111	100.00000	80.93126				0.00	0	0
Total BTC164 SPOT										0.00	0	0
Total For BTC164										0.00	0	0
BWZ18 On 27/03/2018 Spot Bond				101.22530		101.20009				0.00	0	0
Total BWZ18B SPOT										0.00	0	0
Total For BWZ18B										0.00	0	0
BWZ20 On 27/03/2020 Spot Bond				101.26424		101.23820				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZJ1(On 17/03/2017 Spot Bond				101.40504		101.38082				0.00	0	0
Total BWZJ17 SPOT										0.00	0	0
Total For BWZJ17										0.00	0	0
BWZJ1(On 19/11/2018 Spot Bond				99.85829		99.83437				0.00	0	0
Total BWZJ18 SPOT										0.00	0	0
Total For BWZJ18										0.00	0	0
BWZJ1(On 10/11/2019 Spot Bond				100.09622		100.07229				0.00	0	0
Total BWZJ19 SPOT										0.00	0	0
Total For BWZJ19										0.00	0	0
BWZJ2 On 10/11/2021 Spot Bond				100.09890		100.07429				0.00	0	0
Total BWZJ21 SPOT										0.00	0	0
Total For BWZJ21										0.00	0	0
BX161L On 01/10/2021 Spot Bond			100.00000	11.70665	100.00000	11.67766				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BX161U SPOT										0.00	0	0
Total For BX161U										0.00	0	0
BX162L On 01/10/2021 Spot Bond			100.00000	11.70665	100.00000	11.67766				0.00	0	0
Total BX162U SPOT										0.00	0	0
Total For BX162U										0.00	0	0
BX163L On 01/10/2021 Spot Bond			100.00000	11.73962	100.00000	11.71056				0.00	0	0
Total BX163U SPOT										0.00	0	0
Total For BX163U										0.00	0	0
BX164L On 01/10/2021 Spot Bond			100.00000	11.73962	100.00000	11.71056				0.00	0	0
Total BX164U SPOT										0.00	0	0
Total For BX164U										0.00	0	0
BYA49L On 30/06/2018 Spot Bond			100.00000	44.23368	100.00000	44.12415				0.00	0	0
Total BYA49U SPOT										0.00	0	0
Total For BYA49U										0.00	0	0
BYB10L On 30/09/2021 Spot Bond			100.00000	18.53456	100.00000	18.48867				0.00	0	0
Total BYB10U SPOT										0.00	0	0
Total For BYB10U										0.00	0	0
CBL12 On 06/09/2018 Spot Bond			15.40500	99.54833	15.46500	99.43014				0.00	0	0
Total CBL12 SPOT										0.00	0	0
Total For CBL12										0.00	0	0
CBL13 On 01/02/2019 Spot Bond				101.72946		101.69778				0.00	0	0
Total CBL13 SPOT										0.00	0	0
Total For CBL13										0.00	0	0
CBL14 On 01/02/2019 Spot Bond			13.20500	97.61900	13.26500	97.48538				0.00	0	0
Total CBL14 SPOT										0.00	0	0
Total For CBL14										0.00	0	0
CBL16 On 18/05/2017 Spot Bond			8.72500	102.44262	8.74000	102.41480				0.00	0	0
Total CBL16 SPOT										0.00	0	0
Total For CBL16										0.00	0	0
CBL17 On 23/08/2019 Spot Bond				100.55707		100.52388				0.00	0	0
Total CBL17 SPOT										0.00	0	0
Total For CBL17										0.00	0	0
CBL18 On 23/08/2019 Spot Bond			12.90500	101.38092	12.96500	101.22372				0.00	0	0
Total CBL18 SPOT										0.00	0	0
Total For CBL18										0.00	0	0
CBL20 On 14/12/2019 Spot Bond				100.81629		100.78368				0.00	0	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CBL20 SPOT										0.00	0	200,000,000
Total For CBL20										0.00	0	200,000,000
CBL22 On 06/05/2020 Spot Bond			10.17000	97.82760	10.23500	97.63071				0.00	0	0
Total CBL22 SPOT										0.00	0	0
Total For CBL22										0.00	0	0
CBL23 On 18/05/2018 Spot Bond				99.84822		99.82257				0.00	0	0
Total CBL23 SPOT										0.00	0	0
Total For CBL23										0.00	0	0
CBL24 On 21/11/2020 Spot Bond				100.32959		100.30177				0.00	0	0
Total CBL24 SPOT										0.00	0	0
Total For CBL24										0.00	0	0
CBL25 On 06/05/2019 Spot Bond				100.20791		100.18108				0.00	0	0
Total CBL25 SPOT										0.00	0	0
Total For CBL25										0.00	0	0
CBL26 On 06/05/2021 Spot Bond			10.47000	105.17447	10.53500	104.92447				0.00	0	0
Total CBL26 SPOT										0.00	0	0
Total For CBL26										0.00	0	0
CCT01 On 23/06/2023 Spot Bond			10.62500	110.62072	10.69000	110.27787				0.00	0	0
Total CCT01 SPOT										0.00	0	0
Total For CCT01										0.00	0	0
CCT02 On 12/06/2024 Spot Bond			10.73500	106.39393	10.80000	106.03046				0.00	0	350,000,000
Total CCT02 SPOT										0.00	0	350,000,000
Total For CCT02										0.00	0	350,000,000
CCT03 On 15/03/2025 Spot Bond			10.75500	106.81665	10.82000	106.43627				0.00	0	0
Total CCT03 SPOT										0.00	0	0
Total For CCT03										0.00	0	0
CGR14 On 13/02/2018 Spot Bond				102.62024		102.59541				0.00	0	0
Total CGR14 SPOT										0.00	0	0
Total For CGR14										0.00	0	0
CGR14 On 25/11/2020 Spot Bond			10.00000	105.37530	10.00000	105.34770				0.00	0	0
Total CGR14/JIBAR SPOT										0.00	0	0
Total For CGR14/JIBAR										0.00	0	0
CGR15 On 22/07/2017 Spot Bond				100.77591		100.74501				0.00	0	0
Total CGR15 SPOT										0.00	0	0
Total For CGR15										0.00	0	0
CGR16 On 22/09/2017 Spot Bond				101.60297		101.57356				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CGR16 SPOT										0.00	0	0
Total For CGR16										0.00	0	0
CGR17 On 24/10/2017 Spot Bond				100.64251		100.61185				0.00	0	0
Total CGR17 SPOT										0.00	0	0
Total For CGR17										0.00	0	0
CGR18 On 04/05/2018 Spot Bond			100.00000	33.59996	100.00000	33.51582				0.00	0	0
Total CGR18U SPOT										0.00	0	0
Total For CGR18U										0.00	0	0
CGR19 On 04/06/2018 Spot Bond			100.00000	46.67330	100.00000	46.55773				0.00	0	0
Total CGR19U SPOT										0.00	0	0
Total For CGR19U										0.00	0	0
CGR20 On 03/07/2018 Spot Bond			100.00000	43.34034	100.00000	43.23301				0.00	0	0
Total CGR20U SPOT										0.00	0	0
Total For CGR20U										0.00	0	0
CGR21 On 12/10/2020 Spot Bond				101.08022		101.04752				0.00	0	0
Total CGR21 SPOT										0.00	0	0
Total For CGR21										0.00	0	0
CGR23 On 08/02/2019 Spot Bond				100.18510		100.05452				0.00	0	0
Total CGR23 SPOT										0.00	0	0
Total For CGR23										0.00	0	0
CGR24 On 08/02/2021 Spot Bond				100.20083		100.06784				0.00	0	0
Total CGR24 SPOT										0.00	0	0
Total For CGR24										0.00	0	0
CGR25 On 27/06/2019 Spot Bond				101.50474		101.47363				0.00	0	0
Total CGR25 SPOT										0.00	0	0
Total For CGR25										0.00	0	0
CGR26 On 27/06/2017 Spot Bond				101.20571		101.18091				0.00	0	0
Total CGR26 SPOT										0.00	0	0
Total For CGR26										0.00	0	0
CGR27 On 25/11/2019 Spot Bond				102.52858		102.49758				0.00	0	0
Total CGR27 SPOT										0.00	0	0
Total For CGR27										0.00	0	0
CGR28 On 08/02/2018 Spot Bond				100.14816		100.12269				0.00	0	0
Total CGR28 SPOT										0.00	0	0
Total For CGR28										0.00	0	0
CGR29 On 08/02/2021 Spot Bond				100.19047		100.15794				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CGR29 SPOT										0.00	0	0
Total For CGR29										0.00	0	0
CGR30 On 08/05/2017 Spot Bond			100.00000	81.47321	100.00000	81.29176				0.00	0	0
Total CGR30 SPOT										0.00	0	0
Total For CGR30										0.00	0	0
CIG03 On 30/06/2017 Spot Bond				101.17694		101.14921				0.00	0	0
Total CIG03 SPOT										0.00	0	0
Total For CIG03										0.00	0	0
CIG04 On 30/06/2018 Spot Bond				101.21637		101.18769				0.00	0	0
Total CIG04 SPOT										0.00	0	0
Total For CIG04										0.00	0	0
CIG05 On 30/06/2019 Spot Bond				101.26198		101.23220				0.00	0	0
Total CIG05 SPOT										0.00	0	0
Total For CIG05										0.00	0	0
CIG06 On 28/08/2018 Spot Bond				102.22262		102.19440				0.00	0	0
Total CIG06 SPOT										0.00	0	0
Total For CIG06										0.00	0	0
CIG07 On 28/08/2020 Spot Bond				102.38212		102.35181				0.00	0	0
Total CIG07 SPOT										0.00	0	0
Total For CIG07										0.00	0	0
CIG09L On 07/06/2019 Spot Bond			100.00000	26.51567	100.00000	26.45000				0.00	0	0
Total CIG09U SPOT										0.00	0	0
Total For CIG09U										0.00	0	0
CIG10 On 29/07/2019 Spot Bond				100.43085		100.40195				0.00	0	0
Total CIG10 SPOT										0.00	0	0
Total For CIG10										0.00	0	0
CIG11 On 29/07/2020 Spot Bond				100.44159		100.41196				0.00	0	0
Total CIG11 SPOT										0.00	0	0
Total For CIG11										0.00	0	0
CIG12 On 29/07/2021 Spot Bond				100.45889		100.42811				0.00	0	0
Total CIG12 SPOT										0.00	0	0
Total For CIG12										0.00	0	0
CLA1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA1U SPOT										0.00	0	0
Total For CLA1U										0.00	0	0
CLA2U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLA2U SPOT										0.00	0	0
Total For CLA2U										0.00	0	0
CLA3U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLA3U SPOT										0.00	0	0
Total For CLA3U										0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0
CLC1U On 21/12/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLC1U SPOT										0.00	0	0
Total For CLC1U										0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	101.20600	10.11000	101.17843				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN193 On 29/08/2021 Spot Bond			3.14000	136.74577	3.14000	136.71838				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN198 On 13/09/2021 Spot Bond			3.26000	135.35865	3.26000	135.33095				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	105.37500	10.00000	105.34800				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN231 On 25/11/2020 Spot Bond			10.00000	105.37500	10.00000	105.34800				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN237 On 14/02/2017 Spot Bond				100.00000	0.00000	99.97726				0.00	0	0
Total CLN237 SPOT										0.00	0	0
Total For CLN237										0.00	0	0
CLN239 On 20/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN239 SPOT										0.00	0	0
Total For CLN239										0.00	0	0
CLN241 On 24/02/2017 Spot Bond				99.75859		102.07394				0.00	30,000,000	15,000,000
Total CLN241 SPOT										0.00	30,000,000	15,000,000
Total For CLN241										0.00	30,000,000	15,000,000
CLN242 On 24/02/2019 Spot Bond			13.50000	92.60237	13.50000	97.22628				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN242 On 24/02/2019 Spot Bond			9.35000	99.75200	9.35000	104.38947				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN243 On 24/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN247 SPOT										0.00	0	0
Total For CLN247										0.00	0	0
CLN247 On 26/03/2017 Spot Bond				101.26888		101.24501				0.00	0	0
Total CLN256 SPOT										0.00	0	0
Total For CLN256										0.00	0	0
CLN256 On 26/03/2017 Spot Bond				101.24773		101.22335				0.00	0	0
Total CLN257 SPOT										0.00	0	0
Total For CLN257										0.00	0	0
CLN257 On 26/03/2017 Spot Bond				101.27445		101.25072				0.00	0	0
Total CLN258 SPOT										0.00	0	0
Total For CLN258										0.00	0	0
CLN258 On 26/03/2017 Spot Bond				101.27445		101.25072				0.00	0	0
Total CLN259 SPOT										0.00	0	0
Total For CLN259										0.00	0	0
CLN259 On 26/03/2017 Spot Bond				101.27445		101.25072				0.00	0	0
Total CLN260 SPOT										0.00	0	0
Total For CLN260										0.00	0	0
CLN260 On 26/03/2017 Spot Bond				101.24867		101.22402				0.00	0	0
Total CLN261 SPOT										0.00	0	0
Total For CLN261										0.00	0	0
CLN261 On 26/03/2019 Spot Bond			9.63500	103.76712	9.69500	103.62779				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN262 On 30/04/2017 Spot Bond				100.45442		100.42968				0.00	0	0
Total CLN268 SPOT										0.00	0	0
Total For CLN268										0.00	0	0
CLN268 On 20/06/2017 Spot Bond				102.26402		102.23876				0.00	0	0
Total CLN269 SPOT										0.00	0	0
Total For CLN269										0.00	0	0
CLN269 On 20/06/2017 Spot Bond				101.48695		101.46232				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN272 SPOT										0.00	0	0
Total For CLN272										0.00	0	0
CLN272 On 20/06/2017 Spot Bond				101.41871		101.39374				0.00	0	0
Total CLN273 SPOT										0.00	0	0
Total For CLN273										0.00	0	0
CLN273 On 20/06/2017 Spot Bond				101.47684		101.45213				0.00	0	0
Total CLN274 SPOT										0.00	0	0
Total For CLN274										0.00	0	0
CLN274 On 22/05/2017 Spot Bond				99.81601		99.79264				0.00	0	0
Total CLN275 SPOT										0.00	0	0
Total For CLN275										0.00	0	0
CLN275 On 25/05/2017 Spot Bond				102.30328		102.27513				0.00	0	0
Total CLN277 SPOT										0.00	0	0
Total For CLN277										0.00	0	0
CLN277 On 20/06/2017 Spot Bond				101.51089		101.48652				0.00	0	0
Total CLN278 SPOT										0.00	0	0
Total For CLN278										0.00	0	0
CLN278 On 07/06/2017 Spot Bond				101.88819		101.86414				0.00	0	0
Total CLN280 SPOT										0.00	0	0
Total For CLN280										0.00	0	0
CLN280 On 10/08/2017 Spot Bond				100.16937		100.14640				0.00	0	0
Total CLN288 SPOT										0.00	0	0
Total For CLN288										0.00	0	0
CLN288 On 30/08/2017 Spot Bond				102.04186		102.01723				0.00	0	0
Total CLN289 SPOT										0.00	0	0
Total For CLN289										0.00	0	0
CLN289 On 26/06/2017 Spot Bond				101.40364		101.37567				0.00	0	0
Total CLN290 SPOT										0.00	0	0
Total For CLN290										0.00	0	0
CLN290 On 26/06/2017 Spot Bond				101.36850		101.34027				0.00	0	0
Total CLN291 SPOT										0.00	0	0
Total For CLN291										0.00	0	0
CLN291 On 26/06/2017 Spot Bond				102.00923		101.98614				0.00	0	0
Total CLN292 SPOT										0.00	0	0
Total For CLN292										0.00	0	0
CLN292 On 25/11/2020 Spot Bond			10.00000	105.37500	10.00000	105.34800				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN292 On 30/06/2017 Spot Bond				101.16300		101.13481				0.00	0	0
Total CLN293 SPOT										0.00	0	0
Total For CLN293										0.00	0	0
CLN293 On 26/06/2017 Spot Bond				101.35549		101.32753				0.00	0	0
Total CLN294 SPOT										0.00	0	0
Total For CLN294										0.00	0	0
CLN294 On 30/06/2017 Spot Bond				101.28537		101.25708				0.00	0	0
Total CLN295 SPOT										0.00	0	0
Total For CLN295										0.00	0	0
CLN295 On 20/12/2017 Spot Bond				101.59649		101.56829				0.00	0	0
Total CLN296 SPOT										0.00	0	0
Total For CLN296										0.00	0	0
CLN296 On 30/06/2017 Spot Bond				101.27371		101.24552				0.00	0	0
Total CLN297 SPOT										0.00	0	0
Total For CLN297										0.00	0	0
CLN297 On 30/06/2017 Spot Bond				101.38959		101.36223				0.00	0	0
Total CLN298 SPOT										0.00	0	0
Total For CLN298										0.00	0	0
CLN298 On 30/06/2017 Spot Bond				101.30527		101.27712				0.00	0	0
Total CLN299 SPOT										0.00	0	0
Total For CLN299										0.00	0	0
CLN299 On 20/12/2017 Spot Bond				156.53960		156.53960				0.00	0	0
Total CLN301 SPOT										0.00	0	0
Total For CLN301										0.00	0	0
CLN301 On 20/12/2017 Spot Bond				101.98027		101.95364				0.00	0	0
Total CLN302 SPOT										0.00	0	0
Total For CLN302										0.00	0	0
CLN302 On 20/12/2017 Spot Bond				156.70202		156.70202				0.00	0	0
Total CLN303 SPOT										0.00	0	0
Total For CLN303										0.00	0	0
CLN303 On 20/12/2017 Spot Bond				155.90986		155.90986				0.00	0	0
Total CLN304 SPOT										0.00	0	0
Total For CLN304										0.00	0	0
CLN304 On 20/12/2017 Spot Bond				156.50665		156.50665				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN305 SPOT										0.00	0	0
Total For CLN305										0.00	0	0
CLN313 On 14/11/2022 Spot Bond				99.99996		99.97395				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN314 On 14/11/2022 Spot Bond			11.27500	95.19735	11.33500	94.93140				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN315 On 20/03/2023 Spot Bond			11.79500	96.69315	11.85500	96.41940				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN316 On 30/06/2017 Spot Bond				101.25547		101.22842				0.00	0	0
Total CLN316 SPOT										0.00	0	0
Total For CLN316										0.00	0	0
CLN317 On 20/03/2023 Spot Bond				101.61924		101.59063				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN318 On 14/11/2022 Spot Bond				99.99996		99.97449				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN319 On 24/07/2017 Spot Bond				100.54661		100.52054				0.00	0	0
Total CLN319 SPOT										0.00	0	0
Total For CLN319										0.00	0	0
CLN320 On 30/04/2018 Spot Bond				100.39531		100.36696				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN321 On 30/04/2018 Spot Bond			8.80500	102.55522	8.80500	102.53081				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN322 On 24/07/2017 Spot Bond				100.55114		100.52485				0.00	0	0
Total CLN322 SPOT										0.00	0	0
Total For CLN322										0.00	0	0
CLN323 On 20/06/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN323 SPOT										0.00	0	0
Total For CLN323										0.00	0	0
CLN324 On 20/06/2018 Spot Bond				101.50538		101.47884				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0
CLN325 On 20/06/2018 Spot Bond				101.52818		101.50123				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN326 On 20/06/2023 Spot Bond				101.61612		101.58757				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN327 On 20/06/2018 Spot Bond				101.54034		101.51317				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN328 On 20/06/2018 Spot Bond				101.66189		101.63251				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN332 On 30/06/2017 Spot Bond				101.25547		101.22842				0.00	0	0
Total CLN335 SPOT										0.00	0	0
Total For CLN335										0.00	0	0
CLN335 On 20/09/2018 Spot Bond				135.03300		135.03300				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN337 On 28/07/2017 Spot Bond				100.40173		100.37510				0.00	0	0
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0
CLN339 On 20/12/2018 Spot Bond				101.83935		101.80675				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN340 On 30/06/2017 Spot Bond				101.26169		101.23451				0.00	0	0
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0
CLN341 On 20/12/2023 Spot Bond				101.72231		101.69183				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN343 On 20/12/2018 Spot Bond				101.37303		101.34889				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN344 On 20/12/2023 Spot Bond				101.57355		101.54577				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN345 On 28/07/2017 Spot Bond				100.39849		100.37208				0.00	0	0
Total CLN346 SPOT										0.00	0	0
Total For CLN346										0.00	0	0
CLN346 On 30/06/2017 Spot Bond				101.23056		101.20406				0.00	0	0
Total CLN349 SPOT										0.00	0	0
Total For CLN349										0.00	0	0
CLN349 On 28/10/2018 Spot Bond				100.37767		100.35264				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN350 On 28/05/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN353 SPOT										0.00	0	0
Total For CLN353										0.00	0	0
CLN353 On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN354 SPOT										0.00	0	0
Total For CLN354										0.00	0	0
CLN354 On 30/04/2018 Spot Bond				100.39437		100.36790				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN358 On 24/07/2017 Spot Bond				100.54378		100.51785				0.00	0	0
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN359 On 20/03/2019 Spot Bond				101.33964		101.31610				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN360 On 20/03/2024 Spot Bond			10.45500	104.73116	10.51500	104.40579				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN362 On 20/03/2024 Spot Bond				101.44215		101.41675				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN363 On 06/08/2023 Spot Bond				100.23754		100.20694				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN364 On 20/03/2024 Spot Bond			12.59500	107.01207	12.65500	106.69688				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN365 On 06/08/2023 Spot Bond				100.24608		100.21441				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN366 On 06/08/2023 Spot Bond			12.62500	100.68497	12.68500	100.39034				0.00	0	0
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0
CLN367 On 26/07/2022 Spot Bond			10.02000	104.97893	10.02000	104.95058				0.00	0	0
Total CLN368 SPOT										0.00	0	0
Total For CLN368										0.00	0	0
CLN368 On 06/08/2023 Spot Bond				100.24608		100.21441				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN369 On 26/07/2022 Spot Bond				100.51949		100.49216				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN370 On 20/03/2024 Spot Bond				83.49625		83.49008				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN371 On 20/09/2023 Spot Bond				101.42311		101.39806				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN372 On 20/09/2023 Spot Bond				101.44895		101.42343				0.00	0	0
Total CLN373 SPOT										0.00	0	0
Total For CLN373										0.00	0	0
CLN373 On 20/06/2019 Spot Bond				101.44912		101.42360				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN374 On 30/06/2017 Spot Bond				101.30153		101.27347				0.00	0	0
Total CLN375 SPOT										0.00	0	0
Total For CLN375										0.00	0	0
CLN375 On 20/03/2021 Spot Bond			9.87000	104.02683	9.93500	103.78450				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN376 On 30/06/2017 Spot Bond				101.10560		101.08135				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN377 SPOT										0.00	0	0
Total For CLN377										0.00	0	0
CLN377 On 20/06/2019 Spot Bond				101.57833		101.55046				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN378 On 20/03/2024 Spot Bond			10.98000	102.18090	10.98000	102.15074				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN379 On 20/09/2024 Spot Bond			11.00000	104.44427	11.00000	104.41337				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN380 On 20/03/2021 Spot Bond				101.60067		101.57239				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN382 On 22/07/2017 Spot Bond				100.54218		100.51746				0.00	0	0
Total CLN383 SPOT										0.00	0	0
Total For CLN383										0.00	0	0
CLN383 On 20/09/2024 Spot Bond			12.38500	103.16804	12.44500	102.84755				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN384 On 20/09/2024 Spot Bond				101.73431		101.70360				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond				101.44883		101.42330				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN386 On 26/01/2021 Spot Bond				100.54737		100.51855				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN387 On 20/09/2019 Spot Bond				101.53265		101.50561				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN388 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN389 SPOT										0.00	0	0
Total For CLN389										0.00	0	0
CLN389 On 20/03/2017 Spot Bond				101.38835		101.36393				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN392 SPOT										0.00	0	0
Total For CLN392										0.00	0	0
CLN392 On 20/12/2019 Spot Bond				86.30848		86.30848				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN393 On 20/09/2022 Spot Bond				101.45655		101.43089				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN394 On 02/03/2018 Spot Bond				101.81683		101.79258				0.00	0	0
Total CLN395 SPOT										0.00	0	0
Total For CLN395										0.00	0	0
CLN395 On 20/03/2020 Spot Bond				101.56310		101.53551				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN396 On 20/06/2020 Spot Bond				102.47578		102.44142				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN397 On 14/11/2022 Spot Bond				99.99997		99.97535				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN398 On 14/11/2022 Spot Bond				99.99997		99.97548				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN400 On 20/06/2020 Spot Bond				101.45644		101.43078				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN400 On 20/06/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN401 SPOT										0.00	0	0
Total For CLN401										0.00	0	0
CLN401 On 30/06/2017 Spot Bond				101.18073		101.15532				0.00	0	0
Total CLN402 SPOT										0.00	0	0
Total For CLN402										0.00	0	0
CLN402 On 30/06/2017 Spot Bond				101.18073		101.15532				0.00	0	0
Total CLN403 SPOT										0.00	0	0
Total For CLN403										0.00	0	0
CLN403 On 21/02/2018 Spot Bond				99.79324		99.76340				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN404 SPOT										0.00	0	0
Total For CLN404										0.00	0	0
CLN404 On 20/06/2020 Spot Bond				98.87202		98.87202				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN406 On 20/06/2020 Spot Bond				101.46404		101.43824				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN407 On 18/07/2020 Spot Bond				100.81130		100.78126				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN409 On 20/09/2020 Spot Bond				101.60073		101.57245				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN410 On 20/09/2020 Spot Bond				101.60832		101.57990				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN411 On 18/07/2020 Spot Bond				100.81492		100.78475				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN412 On 20/09/2020 Spot Bond				101.58555		101.55755				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN413 On 20/09/2020 Spot Bond				101.87372		101.84047				0.00	0	0
Total CLN414 SPOT										0.00	0	0
Total For CLN414										0.00	0	0
CLN414 On 20/09/2020 Spot Bond				101.66144		101.63205				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN415 On 18/07/2020 Spot Bond				100.86202		100.83008				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN416 On 20/09/2020 Spot Bond			4.00000	111.77255	4.00000	111.77255				0.00	0	0
Total CLN417 SPOT										0.00	0	0
Total For CLN417										0.00	0	0
CLN417 On 23/09/2020 Spot Bond				101.57326		101.54384				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN418 On 20/12/2020 Spot Bond				101.73733		101.70656				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	46.90869	7.01000	46.89998				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				101.75249		101.72145				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN42 On 26/01/2021 Spot Bond				100.67136		100.63596				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				102.30509		102.26398				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				102.13119		102.09325				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				102.30509		102.26398				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				104.84198		104.81163				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				102.07823		102.04126				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN42 On 20/12/2018 Spot Bond				101.64661		101.61750				0.00	0	0
Total CLN427 SPOT										0.00	0	0
Total For CLN427										0.00	0	0
CLN42 On 15/11/2020 Spot Bond				99.97441		99.94888				0.00	0	0
Total CLN428 SPOT										0.00	0	0
Total For CLN428										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				102.05552		102.01897				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN43(On 20/12/2020 Spot Bond				112.89279		112.89279				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN43(On 20/12/2020 Spot Bond				102.32390		102.28149				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN43(On 20/12/2020 Spot Bond				102.46372		102.41970				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN43(On 20/12/2020 Spot Bond				102.55429		102.50862				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN43(On 20/12/2020 Spot Bond				113.67975		113.67975				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN43(On 30/06/2017 Spot Bond				101.33763		101.31408				0.00	0	0
Total CLN435 SPOT										0.00	0	0
Total For CLN435										0.00	0	0
CLN43(On 20/12/2020 Spot Bond				101.59317		101.56503				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN43(On 20/12/2020 Spot Bond				101.52484		101.49794				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN43(On 03/02/2021 Spot Bond				100.29873		100.27117				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN44(On 20/03/2021 Spot Bond				114.61738		114.61738				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN44(On 20/03/2021 Spot Bond				102.81028		102.75991				0.00	0	0
Total CLN441 SPOT										0.00	0	0
Total For CLN441										0.00	0	0
CLN44(On 07/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN442 SPOT									0.00	0	0
Total For CLN442									0.00	0	0
CLN442 On 23/05/2021 Spot Bond				99.76253		99.73576			0.00	0	0
Total CLN444 SPOT									0.00	0	0
Total For CLN444									0.00	0	0
CLN444 On 24/05/2021 Spot Bond			10.54000	105.24736	10.60500	104.99463			0.00	0	0
Total CLN445 SPOT									0.00	0	0
Total For CLN445									0.00	0	0
CLN445 On 20/06/2017 Spot Bond				100.84649		100.82555			0.00	0	0
Total CLN446 SPOT									0.00	0	0
Total For CLN446									0.00	0	0
CLN446 On 20/06/2017 Spot Bond				101.10325		101.08311			0.00	0	0
Total CLN447 SPOT									0.00	0	0
Total For CLN447									0.00	0	0
CLN447 On 20/06/2017 Spot Bond				100.93755		100.91690			0.00	0	0
Total CLN448 SPOT									0.00	0	0
Total For CLN448									0.00	0	0
CLN448 On 20/09/2017 Spot Bond				101.08572		101.06616			0.00	0	0
Total CLN449 SPOT									0.00	0	0
Total For CLN449									0.00	0	0
CLN449 On 20/06/2017 Spot Bond				101.12204		101.10182			0.00	0	0
Total CLN450 SPOT									0.00	0	0
Total For CLN450									0.00	0	0
CLN450 On 20/06/2017 Spot Bond				101.07057		101.05129			0.00	0	0
Total CLN451 SPOT									0.00	0	0
Total For CLN451									0.00	0	0
CLN451 On 31/01/2022 Spot Bond			3.96000	134.41400	3.96000	134.38395			0.00	0	0
Total CLN452 SPOT									0.00	0	0
Total For CLN452									0.00	0	0
CLN452 On 31/01/2025 Spot Bond			5.88000	96.94329	5.86000	97.05391			0.00	0	0
Total CLN453 SPOT									0.00	0	0
Total For CLN453									0.00	0	0
CLN453 On 31/01/2025 Spot Bond			5.52000	99.44845	5.50000	99.56335			0.00	0	0
Total CLN454 SPOT									0.00	0	0
Total For CLN454									0.00	0	0
CLN454 On 04/05/2021 Spot Bond				99.73865		102.23996			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN455 SPOT										0.00	0	0
Total For CLN455										0.00	0	0
CLN455 On 20/12/2021 Spot Bond				101.78602		101.75438				0.00	0	0
Total CLN456 SPOT										0.00	0	0
Total For CLN456										0.00	0	0
CLN456 On 17/11/2021 Spot Bond				99.92561		99.90065				0.00	0	0
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0
CLN457 On 29/11/2021 Spot Bond				102.05737		102.03097				0.00	0	0
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0
CLN458 On 20/06/2017 Spot Bond				101.21734		101.19537				0.00	0	0
Total CLN459 SPOT										0.00	0	0
Total For CLN459										0.00	0	0
CLN459 On 29/11/2021 Spot Bond				100.56742		100.54168				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN460 On 18/04/2028 Spot Bond				196.16417		195.01616				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN55 On 02/03/2028 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN61 On 18/04/2028 Spot Bond			9.19000	95.25736	9.25500	94.80941				0.00	0	0
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0
CLN81 On 28/04/2028 Spot Bond			8.80500	171.07601	8.87000	169.84762				0.00	0	0
Total CLN88 SPOT										0.00	0	0
Total For CLN88										0.00	0	0
CLN88 On 02/03/2028 Spot Bond			8.80500	171.59542	8.87000	170.37696				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLN89 On 20/06/2017 Spot Bond				101.45673		101.43107				0.00	0	0
Total CLNF07 SPOT										0.00	0	0
Total For CLNF07										0.00	0	0
CLNF07 On 10/07/2017 Spot Bond				100.94305		100.91625				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLNF08 SPOT									0.00	0	0
Total For CLNF08									0.00	0	0
CLNF08 On 20/06/2017 Spot Bond				101.47194		101.44600			0.00	0	0
Total CLNF09 SPOT									0.00	0	0
Total For CLNF09									0.00	0	0
CLNF09 On 24/07/2017 Spot Bond				100.54661		100.52054			0.00	0	0
Total CLNF10 SPOT									0.00	0	0
Total For CLNF10									0.00	0	0
CLNF10 On 20/03/2018 Spot Bond				101.35943		101.33553			0.00	0	0
Total CLNF11 SPOT									0.00	0	0
Total For CLNF11									0.00	0	0
CLNF11 On 20/06/2019 Spot Bond				101.41870		101.39373			0.00	0	0
Total CLNF12 SPOT									0.00	0	0
Total For CLNF12									0.00	0	0
CLNF12 On 20/06/2019 Spot Bond				99.85867		99.83286			0.00	0	0
Total CLNF13 SPOT									0.00	0	0
Total For CLNF13									0.00	0	0
CLNF13 On 20/09/2019 Spot Bond				101.41864		101.39367			0.00	0	0
Total CLNF14 SPOT									0.00	0	0
Total For CLNF14									0.00	0	0
CLNF14 On 20/06/2020 Spot Bond				101.47163		101.44570			0.00	0	0
Total CLNF15 SPOT									0.00	0	0
Total For CLNF15									0.00	0	0
COH00 On 26/11/2018 Spot Bond				102.57276		102.54577			0.00	0	0
Total COH001 SPOT									0.00	0	0
Total For COH001									0.00	0	0
COH00 On 15/04/2019 Spot Bond				100.80042		100.77280			0.00	0	0
Total COH002 SPOT									0.00	0	0
Total For COH002									0.00	0	0
COJ04 On 05/06/2018 Spot Bond			8.84000	101.92557	8.88000	101.85281		11,456,640,000,000.00	1,296,000,000	2,276,000,000	
Total COJ04 SPOT								11,456,640,000,000.00	1,296,000,000	2,276,000,000	
Total For COJ04								11,456,640,000,000.00	1,296,000,000	2,276,000,000	
COJ05 On 05/06/2023 Spot Bond			9.82000	113.36285	9.88500	113.01194		0.00	0	1,000,000,000	
Total COJ05 SPOT								0.00	0	1,000,000,000	
Total For COJ05								0.00	0	1,000,000,000	
COJ07 On 23/03/2021 Spot Bond			10.08000	106.57186	10.14500	106.32579		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total COJ07 SPOT										0.00	0	0
Total For COJ07										0.00	0	0
COJ08 On 22/06/2026 Spot Bond			10.97500	104.43085	11.04000	104.01965				0.00	0	0
Total COJ08 SPOT										0.00	0	0
Total For COJ08										0.00	0	0
COJG0 On 09/06/2024 Spot Bond			10.34500	101.01161	10.40500	100.68293				0.00	0	0
Total COJG01 SPOT										0.00	0	0
Total For COJG01										0.00	0	0
COT01 On 03/04/2023 Spot Bond			10.52000	97.07566	10.58000	96.79306				0.00	0	0
Total COT01 SPOT										0.00	0	0
Total For COT01										0.00	0	0
COT02 On 03/04/2028 Spot Bond			11.51500	95.59123	11.58000	95.18404				0.00	0	100,000,000
Total COT02 SPOT										0.00	0	100,000,000
Total For COT02										0.00	0	100,000,000
COT03 On 05/06/2028 Spot Bond			11.53500	88.88790	11.60000	88.49416				0.00	0	0
Total COT03 SPOT										0.00	0	0
Total For COT03										0.00	0	0
CPL003 On 28/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CPL003 SPOT										0.00	0	0
Total For CPL003										0.00	0	0
CPL01L On 12/12/2019 Spot Bond			100.00000	18.40495	100.00000	18.35937				0.00	0	0
Total CPL01U SPOT										0.00	0	0
Total For CPL01U										0.00	0	0
CPL021 On 25/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CPL021 SPOT										0.00	0	0
Total For CPL021										0.00	0	0
CPL022 On 23/09/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CPL022 SPOT										0.00	0	0
Total For CPL022										0.00	0	0
CPL024 On 27/11/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CPL024 SPOT										0.00	0	0
Total For CPL024										0.00	0	0
CPL02L On 12/03/2020 Spot Bond			100.00000	15.11824	100.00000	15.08081				0.00	0	0
Total CPL02U SPOT										0.00	0	0
Total For CPL02U										0.00	0	0
CPL03L On 12/12/2018 Spot Bond			100.00000	31.83264	100.00000	31.75382				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CPL03U SPOT										0.00	0	0
Total For CPL03U										0.00	0	0
CPL05L On 30/10/2018 Spot Bond			100.00000	28.30091	100.00000	28.23083				0.00	0	0
Total CPL05U SPOT										0.00	0	0
Total For CPL05U										0.00	0	0
CPL06L On 30/11/2018 Spot Bond			100.00000	32.96953	100.00000	32.88789				0.00	0	0
Total CPL06U SPOT										0.00	0	0
Total For CPL06U										0.00	0	0
CPV01 On 30/06/2029 Spot Bond			11.84500	95.92140	11.91000	95.49199				0.00	0	0
Total CPV01 SPOT										0.00	0	0
Total For CPV01										0.00	0	0
DEN38I On 10/06/2018 Spot Bond			100.00000	44.86919	100.00000	44.75808				0.00	0	0
Total DEN38U SPOT										0.00	0	0
Total For DEN38U										0.00	0	0
DEN39I On 10/06/2018 Spot Bond			100.00000	38.59378	100.00000	38.49821				0.00	0	0
Total DEN39U SPOT										0.00	0	0
Total For DEN39U										0.00	0	0
DEN40I On 10/06/2018 Spot Bond			100.00000	45.42983	100.00000	45.31732				0.00	0	0
Total DEN40U SPOT										0.00	0	0
Total For DEN40U										0.00	0	0
DENG4 On 29/09/2017 Spot Bond			8.39000	101.69809	8.40500	101.66616				0.00	0	0
Total DENG44 SPOT										0.00	0	0
Total For DENG44										0.00	0	0
DENG4 On 29/09/2017 Spot Bond			6.86000	102.60463	6.86000	102.58552				0.00	0	0
Total DENG44/R203 SPOT										0.00	0	0
Total For DENG44/R203										0.00	0	0
DENG6 On 27/02/2017 Spot Bond				101.75717		101.73430				0.00	0	0
Total DENG62 SPOT										0.00	0	0
Total For DENG62										0.00	0	0
DENG6 On 03/03/2017 Spot Bond				101.64721		101.62431				0.00	0	0
Total DENG63 SPOT										0.00	0	0
Total For DENG63										0.00	0	0
DENG6 On 29/08/2017 Spot Bond				100.42173		100.39829				0.00	0	0
Total DENG64 SPOT										0.00	0	0
Total For DENG64										0.00	0	0
DENG6 On 22/09/2017 Spot Bond				100.18583		100.16256				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DENG65 SPOT										0.00	0	0
Total For DENG65										0.00	0	0
DENG6 On 05/05/2017 Spot Bond				98.31141		98.29030				0.00	0	0
Total DENG66 SPOT										0.00	0	0
Total For DENG66										0.00	0	0
DLTB03 On 09/10/2017 Spot Bond				100.94208		100.91603				0.00	0	0
Total DLTB03 SPOT										0.00	0	0
Total For DLTB03										0.00	0	0
DLTB03 On 09/10/2017 Spot Bond			100.00000	61.01054	100.00000	60.85946				0.00	0	0
DLTB03 On 09/10/2017 Spot Bond			100.00000	61.01054	100.00000	60.85946				0.00	0	0
Total DLTB03/JIBAR SPOT										0.00	0	0
Total For DLTB03/JIBAR										0.00	0	0
DNG60 On 04/08/2017 Spot Bond			100.00000	86.26682	100.00000	86.10250				0.00	0	0
Total DNG60U SPOT										0.00	0	0
Total For DNG60U										0.00	0	0
DOL003 On 20/09/2018 Spot Bond				101.83626		101.80371				0.00	0	0
Total DOL003 SPOT										0.00	0	0
Total For DOL003										0.00	0	0
DOL003 On 24/01/2019 Spot Bond				100.81368		100.77481				0.00	0	0
Total DOL004 SPOT										0.00	0	0
Total For DOL004										0.00	0	0
DOL009 On 20/12/2019 Spot Bond				67.13744		67.07697				0.00	0	0
Total DOL009 SPOT										0.00	0	0
Total For DOL009										0.00	0	0
DV2021 On 18/06/2021 Spot Bond			9.64000	99.29308	9.70500	99.04425				0.00	0	0
Total DV2021 SPOT										0.00	0	0
Total For DV2021										0.00	0	0
DV22 On 07/02/2020 Spot Bond			9.29500	100.57438	9.35000	100.40840				0.00	0	100,000,000
Total DV22 SPOT										0.00	0	100,000,000
Total For DV22										0.00	0	100,000,000
DV22/R On 07/02/2020 Spot Bond			100.00000	17.67451	100.00000	17.63496				0.00	0	0
Total DV22/R207 SPOT										0.00	0	0
Total For DV22/R207										0.00	0	0
DV23 On 27/02/2023 Spot Bond			9.94500	104.88389	10.00500	104.58867				0.00	0	102,653,600
Total DV23 SPOT										0.00	0	102,653,600
Total For DV23										0.00	0	102,653,600

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV23/R On 27/02/2023 Spot Bond			100.00000	15.25046	100.00000	15.21689			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	15.25046	100.00000	15.21689			0.00	0	0
Total DV23/R2023 SPOT									0.00	0	0
Total For DV23/R2023									0.00	0	0
DV24 On 18/02/2024 Spot Bond			10.05500	98.09202	10.11500	97.77308			0.00	0	0
Total DV24 SPOT									0.00	0	0
Total For DV24									0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	99.89720	9.69000	99.87151			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	99.89720	9.69000	99.87151			0.00	0	0
Total DV24/R2023 SPOT									0.00	0	0
Total For DV24/R2023									0.00	0	0
DV29 On 18/02/2029 Spot Bond			11.00500	93.94082	11.07500	93.47428			0.00	0	0
Total DV29 SPOT									0.00	0	0
Total For DV29									0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	99.89296	10.10000	99.86621			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	99.89296	10.10000	99.86621			0.00	0	0
Total DV29/R213 SPOT									0.00	0	0
Total For DV29/R213									0.00	0	0
DVC02 On 24/02/2017 Spot Bond				99.78402		101.86368			0.00	0	0
Total DVC020 SPOT									0.00	0	0
Total For DVC020									0.00	0	0
DVC02 On 24/02/2017 Spot Bond				108.25475		108.23103			0.00	0	0
Total DVC021 SPOT									0.00	0	0
Total For DVC021									0.00	0	0
DVC02 On 16/03/2017 Spot Bond				101.29398		101.27103			0.00	0	0
Total DVC023 SPOT									0.00	0	0
Total For DVC023									0.00	0	0
DVC02 On 16/03/2017 Spot Bond				107.91445		107.89068			0.00	0	0
Total DVC024 SPOT									0.00	0	0
Total For DVC024									0.00	0	0
DVC25 On 29/08/2017 Spot Bond				101.84128		101.81916			0.00	0	0
Total DVC25 SPOT									0.00	0	0
Total For DVC25									0.00	0	0
DVC26 On 29/11/2017 Spot Bond				101.77368		101.75103			0.00	0	0
Total DVC26 SPOT									0.00	0	0
Total For DVC26									0.00	0	0
DVF17 On 18/03/2017 Spot Bond				101.27489		101.25226			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DVF17 SPOT										0.00	0	0
Total For DVF17										0.00	0	0
DVF18 On 30/03/2018 Spot Bond				100.97400		100.95055				0.00	0	0
Total DVF18 SPOT										0.00	0	0
Total For DVF18										0.00	0	0
DVF19 On 31/05/2019 Spot Bond				102.18336		102.15956				0.00	0	0
Total DVF19 SPOT										0.00	0	0
Total For DVF19										0.00	0	0
DVF20 On 29/11/2019 Spot Bond				101.86830		101.84440				0.00	0	0
Total DVF20 SPOT										0.00	0	0
Total For DVF20										0.00	0	0
DVF21 On 29/11/2021 Spot Bond				101.93549		101.91070				0.00	0	0
Total DVF21 SPOT										0.00	0	0
Total For DVF21										0.00	0	0
E170 On 01/08/2020 Spot Bond			8.63500	114.77814	8.69000	114.57532				0.00	0	5,000,000
Total E170 SPOT										0.00	0	5,000,000
Total For E170										0.00	0	5,000,000
E170/R On 01/08/2020 Spot Bond			100.00000	19.11117	100.00000	19.06841				0.00	0	0
Total E170/R207 SPOT										0.00	0	0
Total For E170/R207										0.00	0	0
ECN20 On 14/03/2020 Spot Bond			9.49500	104.46928	9.55000	104.29823				0.00	0	0
Total ECN20 SPOT										0.00	0	0
Total For ECN20										0.00	0	0
ECN22 On 14/03/2022 Spot Bond			9.67000	104.42084	9.73500	104.13726				0.00	0	0
Total ECN22 SPOT										0.00	0	0
Total For ECN22										0.00	0	0
ECN24 On 14/03/2024 Spot Bond			9.98500	104.01481	10.04500	103.68817				0.00	0	0
Total ECN24 SPOT										0.00	0	0
Total For ECN24										0.00	0	0
ECN32 On 14/03/2032 Spot Bond			3.17000	106.68643	3.17000	106.66485				0.00	0	0
Total ECN32 SPOT										0.00	0	0
Total For ECN32										0.00	0	0
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFC04 SPOT										0.00	0	0
Total For EFC04										0.00	0	0
EFS00E On 23/10/2023 Spot Bond				100.53435		100.49884				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EFS00B SPOT										0.00	0	0
Total For EFS00B										0.00	0	0
EFS0A On 28/10/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFS0A1 SPOT										0.00	0	0
Total For EFS0A1										0.00	0	0
EFS0A On 28/10/2023 Spot Bond				100.43396		100.40515				0.00	0	0
Total EFS0A2 SPOT										0.00	0	0
Total For EFS0A2										0.00	0	0
EFS0C On 28/10/2023 Spot Bond			100.00000	17.22113	100.00000	17.17848				0.00	0	0
Total EFS0CU SPOT										0.00	0	0
Total For EFS0CU										0.00	0	0
EL037 On 31/01/2037 Spot Bond			2.72000	103.75010	2.73500	103.48511				0.00	0	10,000,000,000
Total EL037 SPOT										0.00	0	10,000,000,000
Total For EL037										0.00	0	10,000,000,000
EL037/I On 31/01/2037 Spot Bond			2.25000	111.79554	2.25000	111.77576				0.00	0	0
Total EL037/I2038 SPOT										0.00	0	0
Total For EL037/I2038										0.00	0	0
EL28 On 02/05/2028 Spot Bond			2.69000	129.42920	2.69000	129.40473				0.00	0	0
Total EL28 SPOT										0.00	0	0
Total For EL28										0.00	0	0
EL29 On 19/11/2029 Spot Bond			2.67000	116.69710	2.67000	116.67509				0.00	0	0
Total EL29 SPOT										0.00	0	0
Total For EL29										0.00	0	0
EL30 On 29/07/2030 Spot Bond			2.67000	115.64496	2.67000	115.62318				0.00	0	3,011,000,000
Total EL30 SPOT										0.00	0	3,011,000,000
Total For EL30										0.00	0	3,011,000,000
EL31 On 02/06/2031 Spot Bond			2.72000	107.55617	2.72000	107.53580				0.00	0	3,367,100,000
Total EL31 SPOT										0.00	0	3,367,100,000
Total For EL31										0.00	0	3,367,100,000
EL36 On 31/01/2036 Spot Bond			2.71000	104.21628	2.72500	103.95971				0.00	0	0
Total EL36 SPOT										0.00	0	0
Total For EL36										0.00	0	0
EL36/I2 On 31/01/2036 Spot Bond			2.25000	111.79554	2.25000	111.77576				0.00	0	0
Total EL36/I2038 SPOT										0.00	0	0
Total For EL36/I2038										0.00	0	0
EMM01 On 28/07/2020 Spot Bond			9.87000	102.46355	9.93500	102.24762				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EMM01 SPOT										0.00	0	0
Total For EMM01										0.00	0	0
EMM02 On 11/03/2021 Spot Bond			9.75000	107.79950	9.81500	107.55285				0.00	0	0
Total EMM02 SPOT										0.00	0	0
Total For EMM02										0.00	0	0
EMM03 On 04/05/2024 Spot Bond			10.58500	100.14616	10.65000	99.80122				0.00	0	0
Total EMM03 SPOT										0.00	0	0
Total For EMM03										0.00	0	0
EMM04 On 16/05/2028 Spot Bond			10.79000	95.89145	10.86000	95.60608				0.00	0	0
Total EMM04 SPOT										0.00	0	0
Total For EMM04										0.00	0	0
EMM05 On 17/04/2029 Spot Bond			11.05500	101.87517	11.12500	101.56643				0.00	0	2,666,666,400
Total EMM05 SPOT										0.00	0	2,666,666,400
Total For EMM05										0.00	0	2,666,666,400
EMM06 On 23/06/2025 Spot Bond			10.68500	100.06155	10.75000	99.82637				0.00	0	0
Total EMM06 SPOT										0.00	0	0
Total For EMM06										0.00	0	0
EPF002 On 28/05/2018 Spot Bond				101.92449		101.90017				0.00	0	0
Total EPF002 SPOT										0.00	0	0
Total For EPF002										0.00	0	0
EPF004 On 06/11/2017 Spot Bond				100.19592		100.17057				0.00	0	0
Total EPF004 SPOT										0.00	0	0
Total For EPF004										0.00	0	0
EPF006 On 19/08/2018 Spot Bond				99.86371		99.84069				0.00	0	0
Total EPF006 SPOT										0.00	0	0
Total For EPF006										0.00	0	0
EPF007 On 02/09/2020 Spot Bond				101.83682		101.81229				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF008 On 12/09/2019 Spot Bond				101.61802		101.59316				0.00	30,000,000	15,000,000
Total EPF008 SPOT										0.00	30,000,000	15,000,000
Total For EPF008										0.00	30,000,000	15,000,000
EPF009 On 30/03/2018 Spot Bond				101.10571		101.08195				0.00	0	0
Total EPF009 SPOT										0.00	0	0
Total For EPF009										0.00	0	0
EPF010 On 07/11/2019 Spot Bond				100.17412		100.14842				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPF010 SPOT										0.00	0	0
Total For EPF010										0.00	0	0
EPF01L On 01/09/2018 Spot Bond			100.00000	25.25738	100.00000	25.19483				0.00	0	0
Total EPF01U SPOT										0.00	0	0
Total For EPF01U										0.00	0	0
EPF02L On 01/09/2019 Spot Bond			100.00000	10.34542	100.00000	10.31980				0.00	0	0
Total EPF02U SPOT										0.00	0	0
Total For EPF02U										0.00	0	0
EPFC2 On 22/02/2017 Spot Bond				99.83191		99.81054				0.00	0	0
Total EPFC24 SPOT										0.00	0	0
Total For EPFC24										0.00	0	0
EPFC2I On 06/03/2017 Spot Bond				104.04221		104.01925				0.00	0	0
Total EPFC26 SPOT										0.00	0	0
Total For EPFC26										0.00	0	0
EPFC2 On 06/09/2017 Spot Bond				101.65306		101.62964				0.00	0	0
Total EPFC27 SPOT										0.00	0	0
Total For EPFC27										0.00	0	0
EPFC2I On 04/05/2017 Spot Bond				100.17447		100.15263				0.00	0	0
Total EPFC28 SPOT										0.00	0	0
Total For EPFC28										0.00	0	0
EPFC2I On 06/11/2017 Spot Bond				100.18515		100.16115				0.00	0	0
Total EPFC29 SPOT										0.00	0	0
Total For EPFC29										0.00	0	0
EQS05 On 25/04/2017 Spot Bond				100.54027		100.51312				0.00	0	0
Total EQS05 SPOT										0.00	0	0
Total For EQS05										0.00	0	0
EQS05 On 25/04/2017 Spot Bond			100.00000	86.00407	100.00000	85.80681				0.00	0	0
Total EQS05/JIBAR SPOT										0.00	0	0
Total For EQS05/JIBAR										0.00	0	0
EQS06 On 09/04/2018 Spot Bond				96.42759		96.39556				0.00	0	0
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS07 On 09/04/2018 Spot Bond			12.70500	98.81091	12.76500	98.71688				0.00	0	0
Total EQS07 SPOT										0.00	0	0
Total For EQS07										0.00	0	0
EQS08 On 04/10/2018 Spot Bond				99.43063		99.40265				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total EQS08A SPOT									0.00	0	0
Total For EQS08A									0.00	0	0
EQS08, On 04/10/2018 Spot Bond			100.00000	31.29294	100.00000	31.21545			0.00	0	0
EQS08, On 04/10/2018 Spot Bond			100.00000	31.40229	100.00000	31.32453			0.00	0	0
Total EQS08A/JIBAR SPOT									0.00	0	0
Total For EQS08A/JIBAR									0.00	0	0
ERS3B, On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERS3B3 SPOT									0.00	0	0
Total For ERS3B3									0.00	0	0
ERS3B, On 17/11/2025 Spot Bond				99.92882		99.90493			0.00	0	0
Total ERS3B4 SPOT									0.00	0	0
Total For ERS3B4									0.00	0	0
ERS3B, On 17/11/2025 Spot Bond				99.92198		99.89600			0.00	0	0
Total ERS3B5 SPOT									0.00	0	0
Total For ERS3B5									0.00	0	0
ERS3C, On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERS3C3 SPOT									0.00	0	0
Total For ERS3C3									0.00	0	0
ERS3C, On 17/11/2025 Spot Bond				99.92478		99.89955			0.00	0	0
Total ERS3C4 SPOT									0.00	0	0
Total For ERS3C4									0.00	0	0
ERS3C, On 17/11/2025 Spot Bond				99.91377		99.88506			0.00	0	0
Total ERS3C5 SPOT									0.00	0	0
Total For ERS3C5									0.00	0	0
ERSA1, On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERSA12 SPOT									0.00	0	0
Total For ERSA12									0.00	0	0
ERSA1, On 25/11/2020 Spot Bond			10.00000	105.37500	10.00000	105.34800			0.00	0	0
Total ERSA12/JIBAR SPOT									0.00	0	0
Total For ERSA12/JIBAR									0.00	0	0
ERSA1, On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERSA14 SPOT									0.00	0	0
Total For ERSA14									0.00	0	0
ERSA1, On 17/11/2025 Spot Bond				99.93182		99.90888			0.00	0	0
Total ERSA15 SPOT									0.00	0	0
Total For ERSA15									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERSA16 SPOT									0.00	0	0
Total For ERSA16									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				99.93267		99.91002			0.00	0	0
Total ERSA17 SPOT									0.00	0	0
Total For ERSA17									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				99.93461		99.91261			0.00	0	0
Total ERSA18 SPOT									0.00	0	0
Total For ERSA18									0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERSA19 SPOT									0.00	0	0
Total For ERSA19									0.00	0	0
ERSA2 On 17/11/2025 Spot Bond				100.14100		100.11838			0.00	40,000,000	20,000,000
Total ERSA20 SPOT									0.00	40,000,000	20,000,000
Total For ERSA20									0.00	40,000,000	20,000,000
ERSA2 On 17/11/2025 Spot Bond				99.92898		99.90512			0.00	0	0
Total ERSA21 SPOT									0.00	0	0
Total For ERSA21									0.00	0	0
ERSA2 On 17/11/2025 Spot Bond				100.33350		100.31017			0.00	0	0
Total ERSA22 SPOT									0.00	0	0
Total For ERSA22									0.00	0	0
ERSA2 On 17/11/2025 Spot Bond				99.92962		99.90600			0.00	0	0
Total ERSA23 SPOT									0.00	0	0
Total For ERSA23									0.00	0	0
ES18 On 20/04/2018 Spot Bond			8.39500	103.89212	8.45500	103.80191			0.00	0	43,360,000,000
Total ES18 SPOT									0.00	0	43,360,000,000
Total For ES18									0.00	0	43,360,000,000
ES18/R On 20/04/2018 Spot Bond			9.25000	102.94916	9.25000	102.92359			0.00	0	0
Total ES18/R204 SPOT									0.00	0	0
Total For ES18/R204									0.00	0	0
ES23 On 25/01/2023 Spot Bond			9.21500	104.07386	9.27500	103.77228			0.00	0	2,511,340,000
Total ES23 SPOT									0.00	0	2,511,340,000
Total For ES23									0.00	0	2,511,340,000
ES23/R On 25/01/2023 Spot Bond			10.00000	100.54058	10.00000	100.51348			0.00	0	0
Total ES23/R2023 SPOT									0.00	0	0
Total For ES23/R2023									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES26 On 02/04/2026 Spot Bond			9.76500	91.49543	9.83000	91.11477			0.00	0	12,302,000,000
Total ES26 SPOT									0.00	0	12,302,000,000
Total For ES26									0.00	0	12,302,000,000
ES26/R On 02/04/2026 Spot Bond			7.85000	102.89688	7.85000	102.87512			0.00	0	0
Total ES26/R186 SPOT									0.00	0	0
Total For ES26/R186									0.00	0	0
ES33 On 15/09/2033 Spot Bond			10.43500	80.21780	10.51000	79.71493		10,435,000,000,000.00	1,000,000,000	57,202,035,800	
Total ES33 SPOT								10,435,000,000,000.00	1,000,000,000	57,202,035,800	
Total For ES33								10,435,000,000,000.00	1,000,000,000	57,202,035,800	
ES33/R On 15/09/2033 Spot Bond			7.50000	103.13985	7.50000	103.11887		0.00	0	0	
Total ES33/R209 SPOT								0.00	0	0	
Total For ES33/R209								0.00	0	0	
ES42 On 25/04/2042 Spot Bond			10.58000	84.39391	10.65500	83.81964		0.00	0	30,850,934,900	
Total ES42 SPOT								0.00	0	30,850,934,900	
Total For ES42								0.00	0	30,850,934,900	
ES42/R On 25/04/2042 Spot Bond			8.50000	102.59442	8.50000	102.57096		0.00	0	0	
Total ES42/R214 SPOT								0.00	0	0	
Total For ES42/R214								0.00	0	0	
EXX01 On 19/05/2017 Spot Bond				99.94814		99.92539		0.00	0	0	
Total EXX01 SPOT								0.00	0	0	
Total For EXX01								0.00	0	0	
EXX02 On 19/05/2019 Spot Bond				97.96295		97.93732		0.00	0	0	
Total EXX02 SPOT								0.00	0	0	
Total For EXX02								0.00	0	0	
FIF01U On 01/11/2018 Spot Bond			100.00000	28.90677	100.00000	28.83438		0.00	0	0	
Total FIF01U SPOT								0.00	0	0	
Total For FIF01U								0.00	0	0	
FIF02U On 01/11/2018 Spot Bond			100.00000	28.99657	100.00000	28.92397		0.00	0	0	
Total FIF02U SPOT								0.00	0	0	
Total For FIF02U								0.00	0	0	
FIF03U On 01/11/2018 Spot Bond			100.00000	29.11088	100.00000	29.03798		0.00	0	0	
Total FIF03U SPOT								0.00	0	0	
Total For FIF03U								0.00	0	0	
FIF04U On 01/11/2018 Spot Bond			100.00000	29.22519	100.00000	29.15200		0.00	0	0	
Total FIF04U SPOT								0.00	0	0	
Total For FIF04U								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FIFB04 On 21/11/2017 Spot Bond				99.83627		99.81256				0.00	0	0
Total FIFB04 SPOT										0.00	0	0
Total For FIFB04										0.00	0	0
FIFB05 On 28/02/2017 Spot Bond				101.95626		101.93151				0.00	0	0
Total FIFB05 SPOT										0.00	0	0
Total For FIFB05										0.00	0	0
FIFB06 On 25/08/2017 Spot Bond				102.00432		101.98085				0.00	0	0
Total FIFB06 SPOT										0.00	0	0
Total For FIFB06										0.00	0	0
FIFB07 On 27/11/2017 Spot Bond				101.93471		101.91030				0.00	0	0
Total FIFB07 SPOT										0.00	0	0
Total For FIFB07										0.00	0	0
FIFB08 On 31/05/2019 Spot Bond				101.92510		101.90012				0.00	0	0
Total FIFB08 SPOT										0.00	0	0
Total For FIFB08										0.00	0	0
FIFB09 On 27/06/2019 Spot Bond				101.22393		101.19874				0.00	0	0
Total FIFB09 SPOT										0.00	0	0
Total For FIFB09										0.00	0	0
FIFB10 On 12/09/2019 Spot Bond				101.85380		101.71524				0.00	6,000,000	3,000,000
Total FIFB10 SPOT										0.00	6,000,000	3,000,000
Total For FIFB10										0.00	6,000,000	3,000,000
FIFB11 On 07/02/2020 Spot Bond				100.12464	100.00000	8.67852				0.00	1,600,000,000	30,000,000,000
Total FIFB11 SPOT										0.00	1,600,000,000	30,000,000,000
Total For FIFB11										0.00	1,600,000,000	30,000,000,000
FIFB12 On 13/08/2020 Spot Bond			100.00000	14.18004	100.00000	100.00000				0.00	0	0
Total FIFB12 SPOT										0.00	0	0
Total For FIFB12										0.00	0	0
FIFC31 On 09/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FIFC31 SPOT										0.00	0	0
Total For FIFC31										0.00	0	0
FMLA1U On 17/02/2039 Spot Bond			100.00000	5.30305	100.00000	5.23900				0.00	0	0
Total FMLA1U SPOT										0.00	0	0
Total For FMLA1U										0.00	0	0
FPA1U On 20/08/2023 Spot Bond			100.00000	0.29786	100.00000	0.29714				0.00	0	0
Total FPA1U SPOT										0.00	0	0
Total For FPA1U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FPB1U On 20/08/2023 Spot Bond			100.00000	0.29786	100.00000	0.29714			0.00	0	0
Total FPB1U SPOT									0.00	0	0
Total For FPB1U									0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	10.88683	100.00000	10.85957			0.00	0	0
Total FR002U SPOT									0.00	0	0
Total For FR002U									0.00	0	0
FR003L On 02/08/2023 Spot Bond			100.00000	10.60450	100.00000	10.57794			0.00	0	0
Total FR003U SPOT									0.00	0	0
Total For FR003U									0.00	0	0
FR2A4J On 15/09/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FR2A4A SPOT									0.00	0	0
Total For FR2A4A									0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FR2A4B SPOT									0.00	0	0
Total For FR2A4B									0.00	0	0
FR2A4C On 15/09/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FR2A4C SPOT									0.00	0	0
Total For FR2A4C									0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FR2A4D SPOT									0.00	0	0
Total For FR2A4D									0.00	0	0
FRB05 On 21/12/2018 Spot Bond			9.65500	99.34942	9.71500	99.22532		1,499,743,011,500.00	155,333,300	515,333,300	
Total FRB05 SPOT								1,499,743,011,500.00	155,333,300	515,333,300	
Total For FRB05								1,499,743,011,500.00	155,333,300	515,333,300	
FRB09 On 10/06/2017 Spot Bond				101.42578		101.40403		0.00	0	0	
Total FRB09 SPOT								0.00	0	0	
Total For FRB09								0.00	0	0	
FRB11 On 11/12/2022 Spot Bond				102.79002		102.72565		0.00	0	0	
Total FRB11 SPOT								0.00	0	0	
Total For FRB11								0.00	0	0	
FRB12 On 02/06/2024 Spot Bond				101.95795		101.93175		0.00	0	0	
Total FRB12 SPOT								0.00	0	0	
Total For FRB12								0.00	0	0	
FRB13 On 02/06/2026 Spot Bond				97.89580		97.87080		0.00	0	0	
Total FRB13 SPOT								0.00	0	0	
Total For FRB13								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB14 On 02/06/2026 Spot Bond			11.07000	98.41864	11.13500	98.17686			0.00	0	0
Total FRB14 SPOT									0.00	0	0
Total For FRB14									0.00	0	0
FRB15 On 06/03/2025 Spot Bond				102.86600		102.83631			0.00	18,000,000	9,000,000
Total FRB15 SPOT									0.00	18,000,000	9,000,000
Total For FRB15									0.00	18,000,000	9,000,000
FRB16 On 08/07/2025 Spot Bond				100.94105		100.91111			0.00	0	100,000,000
Total FRB16 SPOT									0.00	0	100,000,000
Total For FRB16									0.00	0	100,000,000
FRB17 On 08/01/2027 Spot Bond				101.09521		101.06485			0.00	0	0
Total FRB17 SPOT									0.00	0	0
Total For FRB17									0.00	0	0
FRB17/ On 08/01/2027 Spot Bond			100.00000	11.96346	100.00000	11.93383			0.00	0	0
Total FRB17/JIBAR SPOT									0.00	0	0
Total For FRB17/JIBAR									0.00	0	0
FRB18 On 13/04/2026 Spot Bond				101.33224		101.30079			0.00	0	0
Total FRB18 SPOT									0.00	0	0
Total For FRB18									0.00	0	0
FRB19 On 14/04/2021 Spot Bond			11.77000	105.98299	11.83500	105.73803			0.00	0	0
Total FRB19 SPOT									0.00	0	0
Total For FRB19									0.00	0	0
FRB20 On 15/04/2026 Spot Bond				102.56280		102.53081			0.00	0	0
Total FRB20 SPOT									0.00	0	0
Total For FRB20									0.00	0	0
FRB21 On 24/11/2021 Spot Bond				102.52459		102.49414			0.00	0	0
Total FRB21 SPOT									0.00	0	0
Total For FRB21									0.00	0	0
FRB22 On 08/12/2022 Spot Bond				102.10586		102.07491			0.00	0	0
Total FRB22 SPOT									0.00	0	0
Total For FRB22									0.00	0	0
FRBC2 On 21/12/2018 Spot Bond			10.50500	104.23525	10.56500	104.10558			0.00	0	0
Total FRBC21 SPOT									0.00	0	0
Total For FRBC21									0.00	0	0
FRBC2: On 21/12/2018 Spot Bond				101.57275		101.54444			0.00	0	0
Total FRBC22 SPOT									0.00	0	0
Total For FRBC22									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI22 On 31/01/2022 Spot Bond			3.04000	140.19917	3.04000	140.17134			0.00	0	0
Total FRBI22 SPOT									0.00	0	0
Total For FRBI22									0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			3.32000	275.84840	3.32000	275.79167			0.00	0	0
Total FRBI23 SPOT									0.00	0	0
Total For FRBI23									0.00	0	0
FRBI25 On 31/01/2025 Spot Bond			3.48000	115.09693	3.46000	115.23925			0.00	0	0
Total FRBI25 SPOT									0.00	0	0
Total For FRBI25									0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			3.63000	161.21385	3.63000	161.17935			0.00	0	0
Total FRBI28 SPOT									0.00	0	0
Total For FRBI28									0.00	0	0
FRBI33 On 07/12/2033 Spot Bond			3.86000	195.51537	3.86000	195.47231			0.00	0	0
Total FRBI33 SPOT									0.00	0	0
Total For FRBI33									0.00	0	0
FRBI46 On 31/03/2046 Spot Bond			3.92000	92.23965	3.92000	92.21918			0.00	0	0
Total FRBI46 SPOT									0.00	0	0
Total For FRBI46									0.00	0	0
FRBI50 On 31/12/2050 Spot Bond			3.89000	95.03917	3.90000	94.82316			0.00	0	0
Total FRBI50 SPOT									0.00	0	0
Total For FRBI50									0.00	0	0
FRBZ01 On 30/11/2020 Spot Bond			7.10500	76.05460	7.10500	76.05460			0.00	0	0
Total FRBZ01 SPOT									0.00	0	0
Total For FRBZ01									0.00	0	0
FRBZ02 On 28/10/2024 Spot Bond			9.19800	49.43944	9.19800	49.43944			0.00	0	0
Total FRBZ02 SPOT									0.00	0	0
Total For FRBZ02									0.00	0	0
FRBZ03 On 10/12/2024 Spot Bond			9.45000	47.99589	9.45000	47.99589			0.00	0	0
Total FRBZ03 SPOT									0.00	0	0
Total For FRBZ03									0.00	0	0
FRC04U On 15/03/2017 Spot Bond			100.00000	92.63959	100.00000	92.40506			0.00	0	0
Total FRC04U SPOT									0.00	0	0
Total For FRC04U									0.00	0	0
FRC05U On 13/10/2018 Spot Bond			100.00000	30.46038	100.00000	30.38494			0.00	0	0
Total FRC05U SPOT									0.00	0	0
Total For FRC05U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC06I On 31/12/2017 Spot Bond			100.00000	62.48110	100.00000	62.32638			0.00	0	0
Total FRC06U SPOT									0.00	0	0
Total For FRC06U									0.00	0	0
FRC107 On 03/06/2021 Spot Bond				102.26449		102.23274			0.00	0	0
Total FRC107 SPOT									0.00	0	0
Total For FRC107									0.00	0	0
FRC109 On 20/06/2017 Spot Bond				101.67708		101.64742			0.00	0	0
Total FRC109 SPOT									0.00	0	0
Total For FRC109									0.00	0	0
FRC112 On 20/06/2017 Spot Bond				101.47954		101.45347			0.00	0	0
Total FRC112 SPOT									0.00	0	0
Total For FRC112									0.00	0	0
FRC113 On 20/06/2017 Spot Bond				101.60417		101.57584			0.00	0	0
Total FRC113 SPOT									0.00	0	0
Total For FRC113									0.00	0	0
FRC115 On 20/06/2017 Spot Bond			7.47000	98.00000	7.47000	98.00000			0.00	0	0
Total FRC115 SPOT									0.00	0	0
Total For FRC115									0.00	0	0
FRC116 On 20/06/2017 Spot Bond			7.47000	100.00000	7.47000	100.00000			0.00	0	0
Total FRC116 SPOT									0.00	0	0
Total For FRC116									0.00	0	0
FRC118 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC118 SPOT									0.00	0	0
Total For FRC118									0.00	0	0
FRC119 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC119 SPOT									0.00	0	0
Total For FRC119									0.00	0	0
FRC120 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC120 SPOT									0.00	0	0
Total For FRC120									0.00	0	0
FRC121 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC121 SPOT									0.00	0	0
Total For FRC121									0.00	0	0
FRC122 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC122 SPOT									0.00	0	0
Total For FRC122									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC123 SPOT									0.00	0	0
Total For FRC123									0.00	0	0
FRC12: On 20/06/2017 Spot Bond				101.57834		101.55048			0.00	0	0
Total FRC124 SPOT									0.00	0	0
Total For FRC124									0.00	0	0
FRC12: On 20/09/2017 Spot Bond			6.00000	100.00000	6.00000	100.00000			0.00	0	0
Total FRC125 SPOT									0.00	0	0
Total For FRC125									0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC126 SPOT									0.00	0	0
Total For FRC126									0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC127 SPOT									0.00	0	0
Total For FRC127									0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC128 SPOT									0.00	0	0
Total For FRC128									0.00	0	0
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC129 SPOT									0.00	0	0
Total For FRC129									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC130 SPOT									0.00	0	0
Total For FRC130									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC131 SPOT									0.00	0	0
Total For FRC131									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC132 SPOT									0.00	0	0
Total For FRC132									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC133 SPOT									0.00	0	0
Total For FRC133									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				102.00299		101.96741			0.00	0	0
Total FRC134 SPOT									0.00	0	0
Total For FRC134									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC135 SPOT										0.00	0	0
Total For FRC135										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC136 SPOT										0.00	0	0
Total For FRC136										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC137 SPOT										0.00	0	0
Total For FRC137										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC138 SPOT										0.00	0	0
Total For FRC138										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC139 SPOT										0.00	0	0
Total For FRC139										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC140 SPOT										0.00	0	0
Total For FRC140										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC141 SPOT										0.00	0	0
Total For FRC141										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC142 SPOT										0.00	0	0
Total For FRC142										0.00	0	0
FRC14: On 20/09/2017 Spot Bond			100.09221	63.61263	100.09221	63.45498				0.00	0	0
Total FRC143 SPOT										0.00	0	0
Total For FRC143										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				101.45209		101.42651				0.00	0	0
Total FRC144 SPOT										0.00	0	0
Total For FRC144										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				105.50721		105.48236				0.00	0	0
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC15: On 20/09/2017 Spot Bond				101.57366		101.54588				0.00	0	0
Total FRC150 SPOT										0.00	0	0
Total For FRC150										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC15: On 20/09/2017 Spot Bond			5.76400	98.00000	5.76400	98.00000			0.00	0	0
Total FRC151 SPOT									0.00	0	0
Total For FRC151									0.00	0	0
FRC15: On 20/12/2017 Spot Bond				101.58889		101.56083			0.00	0	0
Total FRC152 SPOT									0.00	0	0
Total For FRC152									0.00	0	0
FRC15: On 20/12/2017 Spot Bond				101.46884		101.44296			0.00	0	0
Total FRC153 SPOT									0.00	0	0
Total For FRC153									0.00	0	0
FRC15: On 20/12/2017 Spot Bond				101.50988		101.48325			0.00	0	0
Total FRC154 SPOT									0.00	0	0
Total For FRC154									0.00	0	0
FRC15: On 20/12/2017 Spot Bond				101.91214		101.87821			0.00	0	0
Total FRC155 SPOT									0.00	0	0
Total For FRC155									0.00	0	0
FRC16: On 20/12/2017 Spot Bond				101.48708		101.46087			0.00	0	0
Total FRC161 SPOT									0.00	0	0
Total For FRC161									0.00	0	0
FRC16: On 14/12/2018 Spot Bond			13.22500	81.44145	13.22500	81.41202			0.00	0	0
Total FRC162 SPOT									0.00	0	0
Total For FRC162									0.00	0	0
FRC16: On 20/03/2018 Spot Bond				101.41421		101.38932			0.00	0	0
Total FRC163 SPOT									0.00	0	0
Total For FRC163									0.00	0	0
FRC16: On 20/03/2018 Spot Bond				101.41573		101.39082			0.00	0	0
Total FRC166 SPOT									0.00	0	0
Total For FRC166									0.00	0	0
FRC16: On 20/03/2018 Spot Bond				101.96559		101.93070			0.00	0	0
Total FRC167 SPOT									0.00	0	0
Total For FRC167									0.00	0	0
FRC16: On 20/06/2018 Spot Bond				101.42046		101.39447			0.00	0	0
Total FRC168 SPOT									0.00	0	0
Total For FRC168									0.00	0	0
FRC16: On 31/01/2025 Spot Bond			3.97500	111.06027	3.95500	111.19540			0.00	0	0
Total FRC169 SPOT									0.00	0	0
Total For FRC169									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC17(On 20/06/2018 Spot Bond				101.52514		101.49824			0.00	0	0
Total FRC170 SPOT									0.00	0	0
Total For FRC170									0.00	0	0
FRC17(On 20/06/2018 Spot Bond				101.52514		101.49824			0.00	0	0
Total FRC171 SPOT									0.00	0	0
Total For FRC171									0.00	0	0
FRC17(On 21/02/2018 Spot Bond				102.30381		102.27732			0.00	0	0
Total FRC172 SPOT									0.00	0	0
Total For FRC172									0.00	0	0
FRC17(On 30/06/2017 Spot Bond				101.25547		101.22842			0.00	0	0
Total FRC173 SPOT									0.00	0	0
Total For FRC173									0.00	0	0
FRC17(On 20/06/2018 Spot Bond				101.52514		101.49824			0.00	0	0
Total FRC174 SPOT									0.00	0	0
Total For FRC174									0.00	0	0
FRC17(On 20/09/2018 Spot Bond				101.44905		101.42353			0.00	0	0
Total FRC176 SPOT									0.00	0	0
Total For FRC176									0.00	0	0
FRC17(On 20/09/2018 Spot Bond				101.42016		101.39516			0.00	0	0
Total FRC177 SPOT									0.00	0	0
Total For FRC177									0.00	0	0
FRC17(On 06/08/2023 Spot Bond				100.23541		100.20508			0.00	0	0
Total FRC178 SPOT									0.00	0	0
Total For FRC178									0.00	0	0
FRC17(On 20/09/2020 Spot Bond				101.62653		101.59778			0.00	0	0
Total FRC179 SPOT									0.00	0	0
Total For FRC179									0.00	0	0
FRC18(On 06/08/2023 Spot Bond				107.47107		107.81831			0.00	0	0
Total FRC181 SPOT									0.00	0	0
Total For FRC181									0.00	0	0
FRC18(On 26/01/2021 Spot Bond				100.55043		100.52145			0.00	0	0
Total FRC182 SPOT									0.00	0	0
Total For FRC182									0.00	0	0
FRC18(On 20/12/2018 Spot Bond				101.83632		101.80377			0.00	0	0
Total FRC183 SPOT									0.00	0	0
Total For FRC183									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC184 SPOT										0.00	0	0
Total For FRC184										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				101.83480		101.80228				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC18: On 20/03/2019 Spot Bond				101.51002		101.48340				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC18: On 20/03/2019 Spot Bond				101.51002		101.48340				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC19: On 02/04/2017 Spot Bond				101.03359		101.00922				0.00	0	0
Total FRC191 SPOT										0.00	0	0
Total For FRC191										0.00	0	0
FRC19: On 02/04/2019 Spot Bond				101.08145		101.05593				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC19: On 25/11/2020 Spot Bond			10.00000	105.37500	10.00000	105.34800				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC19: On 20/06/2024 Spot Bond				101.58262		101.55467				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC20: On 17/04/2017 Spot Bond				100.72791		100.70193				0.00	0	0
Total FRC200 SPOT										0.00	0	0
Total For FRC200										0.00	0	0
FRC20: On 17/04/2017 Spot Bond				100.72791		100.70193				0.00	0	0
Total FRC202 SPOT										0.00	0	0
Total For FRC202										0.00	0	0
FRC20: On 06/05/2017 Spot Bond				100.20769		100.18087				0.00	0	0
Total FRC204 SPOT										0.00	0	0
Total For FRC204										0.00	0	0
FRC20: On 06/05/2017 Spot Bond			8.75000	100.24104	8.75000	100.21747				0.00	0	0
Total FRC205 SPOT										0.00	0	0
Total For FRC205										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC20(On 20/06/2019 Spot Bond				101.48561		101.45943			0.00	0	0
Total FRC206 SPOT									0.00	0	0
Total For FRC206									0.00	0	0
FRC20(On 20/09/2021 Spot Bond			100.00000	12.52673	100.00000	12.49571			0.00	0	0
Total FRC207 SPOT									0.00	0	0
Total For FRC207									0.00	0	0
FRC20(On 20/09/2021 Spot Bond			100.00000	11.63214	100.00000	11.60333			0.00	0	0
Total FRC208 SPOT									0.00	0	0
Total For FRC208									0.00	0	0
FRC20(On 07/10/2020 Spot Bond				97.47978		97.44851			0.00	0	0
Total FRC209 SPOT									0.00	0	0
Total For FRC209									0.00	0	0
FRC21(On 20/12/2019 Spot Bond			100.00000	19.63672	100.00000	19.58809			0.00	0	0
FRC21(On 20/12/2019 Spot Bond				101.55547		101.52802			0.00	0	0
Total FRC210 SPOT									0.00	0	0
Total For FRC210									0.00	0	0
FRC21(On 29/10/2017 Spot Bond			100.00000	84.68834	100.00000	84.49411			0.00	0	0
Total FRC211 SPOT									0.00	0	0
Total For FRC211									0.00	0	0
FRC21(On 07/05/2020 Spot Bond				100.17736		100.15121			0.00	0	0
Total FRC212 SPOT									0.00	0	0
Total For FRC212									0.00	0	0
FRC21(On 04/06/2021 Spot Bond			100.00000	13.80220	100.00000	13.76802			0.00	0	0
Total FRC213 SPOT									0.00	0	0
Total For FRC213									0.00	0	0
FRC21(On 07/11/2017 Spot Bond			100.00000	56.51669	100.00000	56.37516			0.00	0	0
Total FRC214 SPOT									0.00	0	0
Total For FRC214									0.00	0	0
FRC21(On 07/11/2019 Spot Bond				100.17732		100.15117			0.00	0	0
Total FRC215 SPOT									0.00	0	0
Total For FRC215									0.00	0	0
FRC21(On 07/11/2017 Spot Bond			100.00000	56.50179	100.00000	56.36030			0.00	0	0
Total FRC216 SPOT									0.00	0	0
Total For FRC216									0.00	0	0
FRC21(On 07/11/2017 Spot Bond				100.17694		100.15085			0.00	0	0
Total FRC217 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC217										0.00	0	0
FRC217 On 07/11/2017 Spot Bond				100.16922		100.14423				0.00	0	0
Total FRC218 SPOT										0.00	0	0
Total For FRC218										0.00	0	0
FRC218 On 04/11/2019 Spot Bond				100.20775		100.18155				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC219 On 04/11/2017 Spot Bond				100.19682		100.17196				0.00	0	0
Total FRC220 SPOT										0.00	0	0
Total For FRC220										0.00	0	0
FRC220 On 31/01/2022 Spot Bond			3.37000	138.09180	3.37000	138.06315				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC221 On 20/05/2020 Spot Bond				102.18701		102.16197				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC225 On 30/03/2017 Spot Bond				101.34896		101.31986				0.00	0	0
Total FRC229 SPOT										0.00	0	0
Total For FRC229										0.00	0	0
FRC229 On 20/06/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC230 SPOT										0.00	0	0
Total For FRC230										0.00	0	0
FRC230 On 25/06/2018 Spot Bond				101.19285		101.16832				0.00	0	0
Total FRC231 SPOT										0.00	0	0
Total For FRC231										0.00	0	0
FRC231 On 31/01/2022 Spot Bond			4.23000	132.76853	4.23000	132.73789				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC233 On 20/12/2020 Spot Bond				102.20229		102.16305				0.00	0	0
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0
FRC234 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC235 SPOT										0.00	0	0
Total For FRC235										0.00	0	0
FRC235 On 08/02/2020 Spot Bond				103.41182		102.99396				0.00	0	0
Total FRC236 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC236										0.00	0	0
FRC23: On 19/10/2020 Spot Bond				111.62191		111.94494				0.00	0	0
Total FRC237 SPOT										0.00	0	0
Total For FRC237										0.00	0	0
FRC23: On 08/02/2020 Spot Bond				104.01168		103.64437				0.00	0	0
Total FRC238 SPOT										0.00	0	0
Total For FRC238										0.00	0	0
FRC23: On 19/10/2020 Spot Bond				112.67376		112.98432				0.00	0	0
Total FRC239 SPOT										0.00	0	0
Total For FRC239										0.00	0	0
FRC24: On 19/10/2020 Spot Bond				112.33131		112.59569				0.00	0	0
Total FRC240 SPOT										0.00	0	0
Total For FRC240										0.00	0	0
FRC24: On 08/02/2020 Spot Bond				103.12592		102.57359				0.00	0	0
Total FRC241 SPOT										0.00	0	0
Total For FRC241										0.00	0	0
FRC24: On 08/02/2020 Spot Bond				102.73635		102.16757				0.00	0	0
Total FRC242 SPOT										0.00	0	0
Total For FRC242										0.00	0	0
FRC24: On 19/10/2020 Spot Bond				101.41209		101.35748				0.00	0	0
Total FRC243 SPOT										0.00	0	0
Total For FRC243										0.00	0	0
FRC24: On 08/02/2020 Spot Bond				104.90645		105.35460				0.00	0	0
Total FRC244 SPOT										0.00	0	0
Total For FRC244										0.00	0	0
FRC24: On 19/10/2020 Spot Bond				101.39833		101.34426				0.00	0	0
Total FRC245 SPOT										0.00	0	0
Total For FRC245										0.00	0	0
FRC24: On 19/10/2020 Spot Bond				101.12915		101.08556				0.00	0	0
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0
FRC24: On 08/02/2020 Spot Bond				103.50306		103.34012				0.00	0	0
Total FRC247 SPOT										0.00	0	0
Total For FRC247										0.00	0	0
FRC24: On 08/02/2020 Spot Bond				92.03324		90.76397				0.00	0	0
Total FRC248 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC248										0.00	0	0
FRC24: On 19/10/2020 Spot Bond				110.29145		110.57167				0.00	0	0
Total FRC249 SPOT										0.00	0	0
Total For FRC249										0.00	0	0
FRC25: On 19/10/2020 Spot Bond				90.80372		91.06074				0.00	0	0
Total FRC250 SPOT										0.00	0	0
Total For FRC250										0.00	0	0
FRC25: On 13/02/2022 Spot Bond				100.02748		99.99971				0.00	0	0
Total FRC251 SPOT										0.00	0	0
Total For FRC251										0.00	0	0
FRC46 On 10/09/2017 Spot Bond				101.71325		101.68694				0.00	0	0
Total FRC46 SPOT										0.00	0	0
Total For FRC46										0.00	0	0
FRC61 On 28/07/2017 Spot Bond				100.40213		100.37548				0.00	0	0
Total FRC61 SPOT										0.00	0	0
Total For FRC61										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			3.90000	134.78282	3.90000	134.75293				0.00	0	0
Total FRC66 SPOT										0.00	0	0
Total For FRC66										0.00	0	0
FRC69 On 31/01/2022 Spot Bond			3.95000	134.47538	3.95000	134.44537				0.00	0	0
Total FRC69 SPOT										0.00	0	0
Total For FRC69										0.00	0	0
FRC71 On 31/01/2022 Spot Bond			3.93000	134.59827	3.93000	134.56830				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRC76 On 28/07/2017 Spot Bond				100.44339		100.41399				0.00	0	0
Total FRC76 SPOT										0.00	0	0
Total For FRC76										0.00	0	0
FRC94: On 20/03/2017 Spot Bond				101.54502		101.51776				0.00	0	0
Total FRC94A SPOT										0.00	0	0
Total For FRC94A										0.00	0	0
FRC96: On 20/03/2017 Spot Bond				101.54350		101.51627				0.00	0	0
Total FRC96A SPOT										0.00	0	0
Total For FRC96A										0.00	0	0
FRD01: On 31/10/2020 Spot Bond				100.46225		100.42941				0.00	0	0
Total FRD013 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRD013										0.00	0	0
FRD011 On 22/12/2018 Spot Bond			100.00000	30.32307	100.00000	30.24798				0.00	0	0
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0
FRD091 On 26/06/2017 Spot Bond			100.00000	91.61392	100.00000	91.38546				0.00	0	0
Total FRD09U SPOT										0.00	0	0
Total For FRD09U										0.00	0	0
FRD131 On 31/12/2019 Spot Bond			100.00000	18.86209	100.00000	18.81538				0.00	0	0
Total FRD13U SPOT										0.00	0	0
Total For FRD13U										0.00	0	0
FRD151 On 31/12/2021 Spot Bond			100.00000	13.28171	100.00000	13.24881				0.00	0	0
Total FRD15U SPOT										0.00	0	0
Total For FRD15U										0.00	0	0
FRI33 On 28/02/2033 Spot Bond			3.77000	85.39890	3.77000	85.38019				0.00	0	0
Total FRI33 SPOT										0.00	0	0
Total For FRI33										0.00	0	0
FRI38 On 31/01/2038 Spot Bond			3.79000	99.83902	3.80500	99.58046				0.00	0	0
Total FRI38 SPOT										0.00	0	0
Total For FRI38										0.00	0	0
FRJ17 On 04/04/2017 Spot Bond				101.13687		101.11565				0.00	0	0
Total FRJ17 SPOT										0.00	0	0
Total For FRJ17										0.00	0	0
FRJ18 On 21/02/2018 Spot Bond				102.65947		102.63730				0.00	0	0
Total FRJ18 SPOT										0.00	0	0
Total For FRJ18										0.00	0	0
FRJ19 On 04/04/2019 Spot Bond				101.12505		101.10174				0.00	0	0
Total FRJ19 SPOT										0.00	0	0
Total For FRJ19										0.00	0	0
FRJ20 On 20/09/2020 Spot Bond				100.40920		100.38653				0.00	0	0
Total FRJ20 SPOT										0.00	0	0
Total For FRJ20										0.00	0	0
FRJ21 On 15/09/2021 Spot Bond				100.62369		100.56381				0.00	0	0
Total FRJ21 SPOT										0.00	0	0
Total For FRJ21										0.00	0	0
FRJ25 On 09/03/2025 Spot Bond				102.84362		102.81629				0.00	0	0
Total FRJ25 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRJ25										0.00	0	0
FRJ27 On 25/01/2027 Spot Bond				100.29324		100.26742				0.00	0	0
Total FRJ27 SPOT										0.00	0	0
Total For FRJ27										0.00	0	0
FRS011 On 13/05/2021 Spot Bond			100.00000	5.27588	100.00000	5.26573				0.00	0	0
Total FRS01U SPOT										0.00	0	0
Total For FRS01U										0.00	0	0
FRS021 On 13/05/2021 Spot Bond			100.00000	5.27588	100.00000	5.26573				0.00	0	0
Total FRS02U SPOT										0.00	0	0
Total For FRS02U										0.00	0	0
FRS100 On 15/01/2024 Spot Bond			2.22800	115.94156	2.23800	115.61328				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS101 On 31/01/2038 Spot Bond			2.62000	120.58602	2.63500	120.26656				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS102 On 23/01/2024 Spot Bond			10.38000	100.62820	10.38000	100.59957				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS103 On 23/01/2024 Spot Bond			10.38000	100.62820	10.38000	100.59957				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS104 On 31/01/2038 Spot Bond			2.76000	117.84832	2.77500	117.53691				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS108 On 07/12/2033 Spot Bond			2.87000	221.54410	2.87000	221.50123				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS110 On 31/01/2038 Spot Bond			2.73000	118.42869	2.74500	118.11558				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS111 On 07/12/2033 Spot Bond			2.90000	220.69531	2.90000	220.65244				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS112 On 29/04/2019 Spot Bond				100.45843		100.42800				0.00	0	0
Total FRS113 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS113										0.00	0	0
FRS113 On 31/01/2025 Spot Bond			3.23000	117.19796	3.21000	117.34404				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS114 On 31/03/2038 Spot Bond			2.92500	114.71615	2.94000	114.41395				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS115 On 31/01/2038 Spot Bond			2.92500	114.71615	2.94000	114.41395				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS119 On 07/12/2033 Spot Bond			3.02000	217.33946	3.02000	217.29653				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS120 On 07/12/2033 Spot Bond			3.07000	215.95952	3.07000	215.91656				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS121 On 31/01/2025 Spot Bond			2.76000	106.16470	2.74000	106.29901				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS122 On 07/12/2033 Spot Bond			3.10000	215.13670	3.10000	215.09373				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS123 On 31/01/2038 Spot Bond			3.83500	99.13091	3.85000	98.87443				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS124 On 31/03/2028 Spot Bond			3.37000	165.19778	3.37000	165.16360				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS126 On 31/01/2038 Spot Bond			3.65000	102.08160	3.66500	101.81648				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS127 On 31/03/2028 Spot Bond			3.36000	165.35328	3.36000	165.31909				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS129 On 11/11/2015 Spot Bond				112.01644						0.00	0	0
FRS130 On 11/02/2017 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS130 SPOT										0.00	0	0
Total For FRS130										0.00	0	0
FRS130 On 31/03/2028 Spot Bond			3.42000	164.42286	3.42000	164.38861				0.00	0	0
Total FRS131 SPOT										0.00	0	0
Total For FRS131										0.00	0	0
FRS131 On 07/12/2033 Spot Bond			3.61000	201.71757	3.61000	201.67452				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS132 On 24/03/2020 Spot Bond				89.24518		89.61087				0.00	0	0
Total FRS133 SPOT										0.00	0	0
Total For FRS133										0.00	0	0
FRS133 On 31/01/2038 Spot Bond			3.58000	103.22575	3.59500	102.95729				0.00	0	0
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0
FRS134 On 31/01/2038 Spot Bond			3.83500	99.13091	3.85000	98.87443				0.00	0	0
Total FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS135 On 31/01/2038 Spot Bond			3.36000	106.92389	3.37500	106.64459				0.00	0	0
Total FRS136 SPOT										0.00	0	0
Total For FRS136										0.00	0	0
FRS136 On 31/03/2028 Spot Bond			3.23000	167.39014	3.23000	167.35613				0.00	0	0
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0
FRS137 On 07/12/2033 Spot Bond			3.38000	207.63855	3.38000	207.59551				0.00	0	0
Total FRS138 SPOT										0.00	0	0
Total For FRS138										0.00	0	0
FRS138 On 31/03/2028 Spot Bond			3.36000	165.35328	3.36000	165.31909				0.00	0	0
Total FRS142 SPOT										0.00	0	0
Total For FRS142										0.00	0	0
FRS142 On 31/03/2028 Spot Bond			3.36000	165.35328	3.36000	165.31909				0.00	0	0
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0
FRS143 On 21/05/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS144 SPOT										0.00	0	0
Total For FRS144										0.00	0	0
FRS144 On 31/03/2028 Spot Bond			3.65000	160.91204	3.65000	160.87750				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS145 SPOT										0.00	0	0
Total For FRS145										0.00	0	0
FRS145 On 31/01/2025 Spot Bond			3.53000	114.68181	3.51000	114.82338				0.00	0	0
Total FRS146 SPOT										0.00	0	0
Total For FRS146										0.00	0	0
FRS146 On 31/01/2022 Spot Bond			3.07000	140.00608	3.07000	139.97818				0.00	0	0
Total FRS147 SPOT										0.00	0	0
Total For FRS147										0.00	0	0
FRS147 On 06/05/2021 Spot Bond				112.93300		115.14800				0.00	0	0
Total FRS148 SPOT										0.00	0	0
Total For FRS148										0.00	0	0
FRS148 On 31/03/2028 Spot Bond			3.71000	160.01050	3.71000	159.97591				0.00	0	0
Total FRS149 SPOT										0.00	0	0
Total For FRS149										0.00	0	0
FRS149 On 31/03/2028 Spot Bond			3.75000	159.41274	3.75000	159.37811				0.00	0	0
Total FRS150 SPOT										0.00	0	0
Total For FRS150										0.00	0	0
FRS150 On 31/01/2025 Spot Bond			3.50000	114.93067	3.48000	115.07270				0.00	0	0
Total FRS151 SPOT										0.00	0	0
Total For FRS151										0.00	0	0
FRS151 On 31/03/2028 Spot Bond			3.72000	159.86082	3.72000	159.82622				0.00	0	0
Total FRS152 SPOT										0.00	0	0
Total For FRS152										0.00	0	0
FRS152 On 31/03/2028 Spot Bond			3.76000	159.26370	3.76000	159.22905				0.00	0	0
Total FRS153 SPOT										0.00	0	0
Total For FRS153										0.00	0	0
FRS153 On 08/08/2017 Spot Bond				100.13372		100.01100				0.00	0	0
Total FRS154 SPOT										0.00	0	0
Total For FRS154										0.00	0	0
FRS154 On 19/09/2017 Spot Bond				101.28099		101.25891				0.00	0	0
Total FRS155 SPOT										0.00	0	0
Total For FRS155										0.00	0	0
FRS155 On 03/10/2017 Spot Bond				100.94821		100.92589				0.00	0	0
Total FRS156 SPOT										0.00	0	0
Total For FRS156										0.00	0	0
FRS156 On 07/12/2023 Spot Bond			2.68000	286.13283	2.68000	286.07893				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRS36 SPOT									0.00	0	0
Total For FRS36									0.00	0	0
FRS37 On 07/12/2023 Spot Bond			2.57000	287.94615	2.57000	287.89279			0.00	0	0
Total FRS37 SPOT									0.00	0	0
Total For FRS37									0.00	0	0
FRS43 On 07/12/2023 Spot Bond			3.29000	276.32053	3.29000	276.26392			0.00	0	0
Total FRS43 SPOT									0.00	0	0
Total For FRS43									0.00	0	0
FRS46 On 31/01/2022 Spot Bond			3.03000	140.26361	3.03000	140.23580			0.00	0	0
Total FRS46 SPOT									0.00	0	0
Total For FRS46									0.00	0	0
FRS49 On 27/10/2020 Spot Bond				100.45499		100.42966			0.00	0	0
Total FRS49 SPOT									0.00	0	0
Total For FRS49									0.00	0	0
FRS51 On 31/01/2022 Spot Bond			2.56000	143.33064	2.56000	143.30405			0.00	0	0
Total FRS51 SPOT									0.00	0	0
Total For FRS51									0.00	0	0
FRS62 On 04/11/2026 Spot Bond				100.20327		100.17762			0.00	0	0
Total FRS62 SPOT									0.00	0	0
Total For FRS62									0.00	0	0
FRS64 On 26/01/2042 Spot Bond			2.60000	117.39434	2.61500	117.03645			0.00	0	0
Total FRS64 SPOT									0.00	0	0
Total For FRS64									0.00	0	0
FRS69 On 31/05/2017 Spot Bond			104.97509	98.46169	104.97509	98.18660			0.00	0	0
Total FRS69 SPOT									0.00	0	0
Total For FRS69									0.00	0	0
FRS73 On 12/06/2017 Spot Bond			101.07593	96.35957	101.07593	96.10809			0.00	0	0
Total FRS73 SPOT									0.00	0	0
Total For FRS73									0.00	0	0
FRS74 On 14/06/2017 Spot Bond			100.44759	94.13441	100.44759	93.89142			0.00	0	0
Total FRS74 SPOT									0.00	0	0
Total For FRS74									0.00	0	0
FRS76 On 18/06/2017 Spot Bond			100.76967	94.58430	100.76967	94.34193			0.00	0	0
Total FRS76 SPOT									0.00	0	0
Total For FRS76									0.00	0	0
FRS79 On 10/07/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS79 SPOT										0.00	0	0
Total For FRS79										0.00	0	0
FRS81 On 30/10/2042 Spot Bond			2.39000	124.25562	2.39000	124.23318				0.00	0	0
Total FRS81 SPOT										0.00	0	0
Total For FRS81										0.00	0	0
FRS82 On 21/11/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS82 SPOT										0.00	0	0
Total For FRS82										0.00	0	0
FRS85 On 31/01/2025 Spot Bond			2.69000	121.88431	2.67000	122.03885				0.00	0	0
Total FRS85 SPOT										0.00	0	0
Total For FRS85										0.00	0	0
FRS86 On 23/04/2018 Spot Bond				99.52574		99.52464				0.00	0	0
Total FRS86 SPOT										0.00	0	0
Total For FRS86										0.00	0	0
FRS87 On 31/01/2025 Spot Bond			2.72000	121.61853	2.70000	121.77259				0.00	0	0
Total FRS87 SPOT										0.00	0	0
Total For FRS87										0.00	0	0
FRS88 On 28/05/2020 Spot Bond				102.13740		102.11029				0.00	0	0
Total FRS88 SPOT										0.00	0	0
Total For FRS88										0.00	0	0
FRS90 On 07/12/2023 Spot Bond			2.77000	284.65929	2.77000	284.60497				0.00	0	0
Total FRS90 SPOT										0.00	0	0
Total For FRS90										0.00	0	0
FRS94 On 08/08/2018 Spot Bond				100.14666		100.02198				0.00	0	0
Total FRS94 SPOT										0.00	0	0
Total For FRS94										0.00	0	0
FRS96 On 24/08/2018 Spot Bond				101.96673		101.94190				0.00	0	0
Total FRS96 SPOT										0.00	0	0
Total For FRS96										0.00	0	0
FRS97 On 29/08/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRS97 SPOT										0.00	0	0
Total For FRS97										0.00	0	0
FRX17 On 15/09/2017 Spot Bond			8.03500	103.81627	8.05000	103.78526				0.00	0	0
Total FRX17 SPOT										0.00	0	0
Total For FRX17										0.00	0	0
FRX18 On 14/04/2018 Spot Bond			8.23500	105.98695	8.28500	105.90788				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRX18 SPOT									0.00	0	0
Total For FRX18									0.00	0	0
FRX19 On 15/11/2019 Spot Bond			8.63500	103.11509	8.69000	102.95806			0.00	0	200,000,000
Total FRX19 SPOT									0.00	0	200,000,000
Total For FRX19									0.00	0	200,000,000
FRX20 On 01/10/2020 Spot Bond			8.83000	103.00760	8.87500	102.84621			0.00	0	100,000,000
Total FRX20 SPOT									0.00	0	100,000,000
Total For FRX20									0.00	0	100,000,000
FRX23 On 28/02/2023 Spot Bond			9.64500	95.04548	9.70500	94.76578			0.00	0	0
Total FRX23 SPOT									0.00	0	0
Total For FRX23									0.00	0	0
FRX24 On 10/12/2024 Spot Bond			9.91500	106.38895	9.98000	106.00308			0.00	0	0
Total FRX24 SPOT									0.00	0	0
Total For FRX24									0.00	0	0
FRX26 On 01/10/2026 Spot Bond			10.19500	99.32748	10.35000	98.39575		102,153,900,000,000.00	10,020,000,000	10,510,000,000	
Total FRX26 SPOT								12,153,900,000,000.00	10,020,000,000	10,510,000,000	
Total For FRX26								12,153,900,000,000.00	10,020,000,000	10,510,000,000	
FRX30 On 31/01/2030 Spot Bond			10.49500	95.15494	10.56500	94.65832		0.00	0	0	
Total FRX30 SPOT								0.00	0	0	
Total For FRX30								0.00	0	0	
FRX31 On 21/02/2031 Spot Bond			10.67500	96.11917	10.74500	95.62209		213,500,000,000.00	20,000,000	10,000,000	
Total FRX31 SPOT								213,500,000,000.00	20,000,000	10,000,000	
Total For FRX31								213,500,000,000.00	20,000,000	10,000,000	
FRX45 On 14/04/2045 Spot Bond			10.95500	77.04397	11.03000	76.52230		0.00	0	0	
Total FRX45 SPOT								0.00	0	0	
Total For FRX45								0.00	0	0	
FS1A4 On 20/03/2038 Spot Bond				101.30460		101.28169		0.00	0	0	
Total FS1A4 SPOT								0.00	0	0	
Total For FS1A4								0.00	0	0	
FS1A5 On 20/03/2038 Spot Bond				101.34259		101.31900		0.00	12,000,000	6,000,000	
Total FS1A5 SPOT								0.00	12,000,000	6,000,000	
Total For FS1A5								0.00	12,000,000	6,000,000	
FS1B1 On 20/03/2038 Spot Bond				101.77212		101.74796		0.00	0	0	
Total FS1B1 SPOT								0.00	0	0	
Total For FS1B1								0.00	0	0	
FS1C1 On 20/03/2038 Spot Bond				101.44905		101.42353		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS1C1 SPOT										0.00	0	0
Total For FS1C1										0.00	0	0
FS1D1 On 20/03/2038 Spot Bond				101.64657		101.61746				0.00	0	0
Total FS1D1 SPOT										0.00	0	0
Total For FS1D1										0.00	0	0
FS2A3 On 20/08/2038 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FS2A3 SPOT										0.00	0	0
Total For FS2A3										0.00	0	0
FS2A4 On 20/08/2038 Spot Bond				101.88489		101.86241				0.00	0	0
Total FS2A4 SPOT										0.00	0	0
Total For FS2A4										0.00	0	0
FS2A5 On 20/08/2038 Spot Bond				101.92093		101.89791				0.00	30,000,000	15,000,000
Total FS2A5 SPOT										0.00	30,000,000	15,000,000
Total For FS2A5										0.00	30,000,000	15,000,000
FS2B1 On 20/08/2038 Spot Bond				102.08225		102.05847				0.00	0	0
Total FS2B1 SPOT										0.00	0	0
Total For FS2B1										0.00	0	0
FS2C1 On 20/08/2038 Spot Bond				102.14038		102.11591				0.00	0	0
Total FS2C1 SPOT										0.00	0	0
Total For FS2C1										0.00	0	0
FS2D1 On 20/08/2038 Spot Bond				102.39615		102.36860				0.00	0	0
Total FS2D1 SPOT										0.00	0	0
Total For FS2D1										0.00	0	0
FS3A3L On 20/02/2020 Spot Bond			100.00000	6.77267	100.00000	6.75626				0.00	0	0
Total FS3A3U SPOT										0.00	0	0
Total For FS3A3U										0.00	0	0
FS3A4L On 20/02/2022 Spot Bond			100.00000	1.13626	100.00000	1.13351				0.00	0	0
Total FS3A4U SPOT										0.00	0	0
Total For FS3A4U										0.00	0	0
FS3A5L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3A5U SPOT										0.00	0	0
Total For FS3A5U										0.00	0	0
FS3B1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3B1U SPOT										0.00	0	0
Total For FS3B1U										0.00	0	0
FS3C1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0
FS3D1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0
FS4A1L On 20/03/2018 Spot Bond			100.00000	37.64866	100.00000	37.55543				0.00	0	0
Total FS4A1U SPOT										0.00	0	0
Total For FS4A1U										0.00	0	0
FS4A2L On 20/03/2020 Spot Bond			100.00000	6.31640	100.00000	6.30076				0.00	0	0
Total FS4A2U SPOT										0.00	0	0
Total For FS4A2U										0.00	0	0
FS4A3L On 20/03/2022 Spot Bond			100.00000	1.05972	100.00000	1.05709				0.00	0	0
Total FS4A3U SPOT										0.00	0	0
Total For FS4A3U										0.00	0	0
FS4A4L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0
FS4C1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
FS5A1L On 20/04/2019 Spot Bond			100.00000	14.28004	100.00000	14.24468				0.00	0	0
Total FS5A1U SPOT										0.00	0	0
Total For FS5A1U										0.00	0	0
FS5A2L On 20/04/2021 Spot Bond			100.00000	2.39579	100.00000	2.38986				0.00	0	0
Total FS5A2U SPOT										0.00	0	0
Total For FS5A2U										0.00	0	0
FS5A3L On 20/04/2023 Spot Bond			100.00000	0.40195	100.00000	0.40095				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS5A3U SPOT										0.00	0	0
Total For FS5A3U										0.00	0	0
FS5A4L On 20/02/2021 Spot Bond			100.00000	3.74343	100.00000	3.73416				0.00	0	0
Total FS5A4U SPOT										0.00	0	0
Total For FS5A4U										0.00	0	0
FS5A5L On 20/02/2042 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FS5A5U SPOT										0.00	0	0
Total For FS5A5U										0.00	0	0
FS5B1L On 20/02/2021 Spot Bond			100.00000	3.74343	100.00000	3.73416				0.00	0	0
Total FS5B1U SPOT										0.00	0	0
Total For FS5B1U										0.00	0	0
FS5C1L On 20/02/2021 Spot Bond			100.00000	3.74343	100.00000	3.73416				0.00	0	0
Total FS5C1U SPOT										0.00	0	0
Total For FS5C1U										0.00	0	0
FS5D1L On 20/02/2021 Spot Bond			100.00000	3.74343	100.00000	3.73416				0.00	0	0
Total FS5D1U SPOT										0.00	0	0
Total For FS5D1U										0.00	0	0
FS5E1L On 20/02/2021 Spot Bond			100.00000	3.74343	100.00000	3.73416				0.00	0	0
Total FS5E1U SPOT										0.00	0	0
Total For FS5E1U										0.00	0	0
GBL02 On 15/10/2018 Spot Bond				100.76906		100.74253				0.00	0	0
Total GBL02 SPOT										0.00	0	0
Total For GBL02										0.00	0	0
GFC04 On 11/04/2017 Spot Bond			9.36500	103.25885	9.38000	103.23036				0.00	0	0
Total GFC04 SPOT										0.00	0	0
Total For GFC04										0.00	0	0
GH31A On 25/02/2042 Spot Bond				102.10493		102.08224				0.00	60,000,000	30,000,000
Total GH31A1 SPOT										0.00	60,000,000	30,000,000
Total For GH31A1										0.00	60,000,000	30,000,000
GH31A On 25/02/2042 Spot Bond				101.96434		101.94047				0.00	0	0
Total GH31A2 SPOT										0.00	0	0
Total For GH31A2										0.00	0	0
GH31A On 25/02/2042 Spot Bond				101.98647		101.96232				0.00	0	0
Total GH31A3 SPOT										0.00	0	0
Total For GH31A3										0.00	0	0
GH31B On 25/02/2042 Spot Bond				102.13030		102.10434				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GH31B SPOT										0.00	0	0
Total For GH31B										0.00	0	0
GH31C On 25/02/2042 Spot Bond				102.30728		102.27908				0.00	0	0
Total GH31C SPOT										0.00	0	0
Total For GH31C										0.00	0	0
GH31D On 25/02/2042 Spot Bond				102.41786		102.38827				0.00	0	0
Total GH31D SPOT										0.00	0	0
Total For GH31D										0.00	0	0
GH41U On 25/10/2047 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GH41U SPOT										0.00	0	0
Total For GH41U										0.00	0	0
GOVEX On 09/05/2047 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GOVEX1 SPOT										0.00	0	0
Total For GOVEX1										0.00	0	0
GPT39 On 02/03/2017 Spot Bond				101.64717		101.62578				0.00	0	0
Total GPT39 SPOT										0.00	0	0
Total For GPT39										0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	18.31790	100.00000	18.27253				0.00	0	0
Total GRB01U SPOT										0.00	0	0
Total For GRB01U										0.00	0	0
GRB02 On 08/12/2017 Spot Bond			100.00000	64.89598	100.00000	64.73527				0.00	0	0
Total GRB02U SPOT										0.00	0	0
Total For GRB02U										0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	23.90071	100.00000	23.84152				0.00	0	0
Total GRB03U SPOT										0.00	0	0
Total For GRB03U										0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	13.93911	100.00000	13.90534				0.00	0	0
Total GRB04U SPOT										0.00	0	0
Total For GRB04U										0.00	0	0
GRB05 On 10/06/2019 Spot Bond			100.00000	24.83243	100.00000	24.77094				0.00	0	0
Total GRB05U SPOT										0.00	0	0
Total For GRB05U										0.00	0	0
GRB06 On 10/06/2020 Spot Bond			100.00000	16.49231	100.00000	16.45147				0.00	0	0
Total GRB06U SPOT										0.00	0	0
Total For GRB06U										0.00	0	0
GRB07 On 31/01/2022 Spot Bond			100.00000	3.20920	100.00000	3.20311				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRB07U SPOT										0.00	0	0
Total For GRB07U										0.00	0	0
GRB10 On 31/07/2017 Spot Bond			100.00000	68.60902	100.00000	68.48030				0.00	0	0
Total GRB10U SPOT										0.00	0	0
Total For GRB10U										0.00	0	0
GRB11 On 31/01/2018 Spot Bond			100.00000	51.34715	100.00000	51.24973				0.00	0	0
Total GRB11U SPOT										0.00	0	0
Total For GRB11U										0.00	0	0
GRB12 On 31/07/2018 Spot Bond			100.00000	36.91898	100.00000	36.87799				0.00	0	0
Total GRB12U SPOT										0.00	0	0
Total For GRB12U										0.00	0	0
GRB13 On 31/01/2019 Spot Bond			100.00000	25.67358	100.00000	25.62487				0.00	0	0
Total GRB13U SPOT										0.00	0	0
Total For GRB13U										0.00	0	0
GRB14 On 31/07/2019 Spot Bond			100.00000	16.40844	100.00000	16.39022				0.00	0	0
Total GRB14U SPOT										0.00	0	0
Total For GRB14U										0.00	0	0
GRB15 On 31/01/2020 Spot Bond			100.00000	12.83679	100.00000	12.81243				0.00	0	0
Total GRB15U SPOT										0.00	0	0
Total For GRB15U										0.00	0	0
GRB16 On 31/07/2020 Spot Bond			100.00000	7.29264	100.00000	7.28454				0.00	0	0
Total GRB16U SPOT										0.00	0	0
Total For GRB16U										0.00	0	0
GRB17 On 29/01/2021 Spot Bond			100.00000	6.44282	100.00000	6.43059				0.00	0	0
Total GRB17U SPOT										0.00	0	0
Total For GRB17U										0.00	0	0
GRB18 On 30/07/2021 Spot Bond			100.00000	3.24478	100.00000	3.24117				0.00	0	0
Total GRB18U SPOT										0.00	0	0
Total For GRB18U										0.00	0	0
GRB19 On 31/01/2022 Spot Bond			100.00000	3.20920	100.00000	3.20311				0.00	0	0
Total GRB19U SPOT										0.00	0	0
Total For GRB19U										0.00	0	0
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRDB1 SPOT										0.00	0	0
Total For GRDB1										0.00	0	0
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRDC1 SPOT										0.00	0	0
Total For GRDC1										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRH1A2 SPOT										0.00	0	0
Total For GRH1A2										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.82467		100.80107				0.00	0	0
Total GRH1A3 SPOT										0.00	0	0
Total For GRH1A3										0.00	0	0
GRH1B On 25/10/2017 Spot Bond				100.51726		100.49145				0.00	0	0
Total GRH1B SPOT										0.00	0	0
Total For GRH1B										0.00	0	0
GRH1C On 25/10/2017 Spot Bond				100.54417		100.51700				0.00	0	0
Total GRH1C SPOT										0.00	0	0
Total For GRH1C										0.00	0	0
GRH1Y On 25/10/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GRH1YU SPOT										0.00	0	0
Total For GRH1YU										0.00	0	0
GRT06 On 11/12/2017 Spot Bond				101.88044		101.85741				0.00	0	0
Total GRT06 SPOT										0.00	0	0
Total For GRT06										0.00	0	0
GRT07 On 21/02/2024 Spot Bond				99.83238		99.80813				0.00	0	0
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0
GRT08 On 24/06/2019 Spot Bond				101.17363		101.14958				0.00	0	0
Total GRT08 SPOT										0.00	0	0
Total For GRT08										0.00	0	0
GRT09 On 15/10/2018 Spot Bond				101.02134		100.99712				0.00	18,000,000	9,000,000
Total GRT09 SPOT										0.00	18,000,000	9,000,000
Total For GRT09										0.00	18,000,000	9,000,000
GRT10 On 13/05/2019 Spot Bond				100.02297		100.00017				0.00	0	0
Total GRT10 SPOT										0.00	0	0
Total For GRT10										0.00	0	0
GRT11 On 13/05/2021 Spot Bond				99.98878		99.96537				0.00	0	0
Total GRT11 SPOT										0.00	0	0
Total For GRT11										0.00	0	0
GRT12 On 24/03/2020 Spot Bond				101.20613		101.18139				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT12 SPOT										0.00	0	0
Total For GRT12										0.00	0	0
GRT13 On 15/04/2020 Spot Bond				100.71265		100.68808				0.00	0	0
Total GRT13 SPOT										0.00	0	0
Total For GRT13										0.00	0	0
GRT14 On 15/09/2021 Spot Bond				101.53152		101.50683				0.00	0	0
Total GRT14 SPOT										0.00	0	0
Total For GRT14										0.00	0	0
GRT15 On 15/04/2020 Spot Bond				100.85090		100.82628				0.00	0	0
Total GRT15 SPOT										0.00	0	0
Total For GRT15										0.00	0	0
GRT16 On 17/10/2021 Spot Bond				100.70816		100.68289				0.00	0	0
Total GRT16 SPOT										0.00	0	0
Total For GRT16										0.00	0	0
GRT17 On 17/10/2023 Spot Bond			9.92500	104.39742	9.98500	104.08021				0.00	0	0
Total GRT17 SPOT										0.00	0	0
Total For GRT17										0.00	0	0
GRX01 On 30/06/2032 Spot Bond			100.00000	0.00005	100.00000	0.00005				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
HC1M1 On 30/04/2017 Spot Bond				111.74658		111.71301				0.00	0	0
Total HC1M1 SPOT										0.00	0	0
Total For HC1M1										0.00	0	0
HC1M2 On 30/08/2017 Spot Bond				106.74658		106.71233				0.00	0	0
Total HC1M2 SPOT										0.00	0	0
Total For HC1M2										0.00	0	0
HC1M3 On 30/04/2017 Spot Bond				102.64177		102.61599				0.00	0	0
Total HC1M3 SPOT										0.00	0	0
Total For HC1M3										0.00	0	0
HC2T1 On 05/10/2017 Spot Bond				100.96854		100.94454				0.00	0	0
Total HC2T1 SPOT										0.00	0	0
Total For HC2T1										0.00	0	0
HC3T1 On 28/03/2019 Spot Bond				101.21848		101.19338				0.00	18,000,000	9,000,000
Total HC3T1 SPOT										0.00	18,000,000	9,000,000
Total For HC3T1										0.00	18,000,000	9,000,000
HC4T1 On 15/12/2017 Spot Bond				101.46252		101.43822				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HC4T1 SPOT										0.00	0	0
Total For HC4T1										0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	19.07531	100.00000	19.02911				0.00	0	0
Total HIL01U SPOT										0.00	0	0
Total For HIL01U										0.00	0	0
HILB02 On 13/09/2017 Spot Bond				101.54157		101.51754				0.00	0	0
Total HILB02 SPOT										0.00	0	0
Total For HILB02										0.00	0	0
HILB03 On 02/05/2018 Spot Bond				100.29274		100.26804				0.00	0	0
Total HILB03 SPOT										0.00	0	0
Total For HILB03										0.00	0	0
HILB04 On 01/11/2019 Spot Bond				99.34777		99.32250				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILB05 On 11/07/2019 Spot Bond				100.85560		100.83058				0.00	0	0
Total HILB05 SPOT										0.00	0	0
Total For HILB05										0.00	0	0
HILB06 On 11/07/2020 Spot Bond				100.86454		100.83925				0.00	0	0
Total HILB06 SPOT										0.00	0	0
Total For HILB06										0.00	0	0
HILB07 On 11/07/2021 Spot Bond				100.87472		100.84912				0.00	0	0
Total HILB07 SPOT										0.00	0	0
Total For HILB07										0.00	0	0
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B5U SPOT										0.00	0	0
Total For HM1B5U										0.00	0	0
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B6U SPOT										0.00	0	0
Total For HM1B6U										0.00	0	0
HM1B8 On 19/07/2048 Spot Bond			100.00000	9.20784	100.00000	9.18504				0.00	0	0
Total HM1B8U SPOT										0.00	0	0
Total For HM1B8U										0.00	0	0
HM1B9 On 19/07/2048 Spot Bond			100.00000	9.20784	100.00000	9.18504				0.00	0	0
Total HM1B9U SPOT										0.00	0	0
Total For HM1B9U										0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	9.76780	100.00000	9.74361				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HM1C4U SPOT										0.00	0	0
Total For HM1C4U										0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	9.76780	100.00000	9.74361				0.00	0	0
Total HM1C5U SPOT										0.00	0	0
Total For HM1C5U										0.00	0	0
HM1D4 On 19/07/2048 Spot Bond			100.00000	10.48775	100.00000	10.46177				0.00	0	0
Total HM1D4U SPOT										0.00	0	0
Total For HM1D4U										0.00	0	0
HM1D5 On 19/07/2048 Spot Bond			100.00000	10.48775	100.00000	10.46177				0.00	0	0
Total HM1D5U SPOT										0.00	0	0
Total For HM1D5U										0.00	0	0
HM1E4 On 19/07/2048 Spot Bond			100.00000	11.36768	100.00000	11.33953				0.00	0	0
Total HM1E4U SPOT										0.00	0	0
Total For HM1E4U										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B2 SPOT										0.00	0	0
Total For HMS1B2										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B3 SPOT										0.00	0	0
Total For HMS1B3										0.00	0	0
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B7 SPOT										0.00	0	0
Total For HMS1B7										0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1C2 SPOT										0.00	0	0
Total For HMS1C2										0.00	0	0
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1D2 SPOT										0.00	0	0
Total For HMS1D2										0.00	0	0
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1E2 SPOT										0.00	0	0
Total For HMS1E2										0.00	0	0
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1F2 SPOT										0.00	0	0
Total For HMS1F2										0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HMS1G2 SPOT										0.00	0	0
Total For HMS1G2										0.00	0	0
HPF04 On 17/02/2017 Spot Bond				99.93170		99.90876				0.00	0	0
Total HPF04 SPOT										0.00	0	0
Total For HPF04										0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	105.37500	10.00000	105.34800				0.00	0	0
Total HPF04/JIBAR SPOT										0.00	0	0
Total For HPF04/JIBAR										0.00	0	0
HPF05 On 17/02/2017 Spot Bond			7.96500	99.93457	7.98000	99.91263				0.00	0	0
Total HPF05 SPOT										0.00	0	0
Total For HPF05										0.00	0	0
HPF06 On 20/02/2020 Spot Bond				99.84213		99.81553				0.00	0	0
Total HPF06 SPOT										0.00	0	0
Total For HPF06										0.00	0	0
HPF07 On 20/08/2017 Spot Bond				100.12461		100.10089				0.00	0	0
Total HPF07 SPOT										0.00	0	0
Total For HPF07										0.00	0	0
HPF08 On 15/04/2019 Spot Bond				100.83170		100.80300				0.00	0	0
Total HPF08 SPOT										0.00	0	0
Total For HPF08										0.00	0	0
HPF09 On 15/04/2019 Spot Bond				100.75237		100.72631				0.00	0	0
Total HPF09 SPOT										0.00	0	0
Total For HPF09										0.00	0	0
HPF10 On 17/02/2018 Spot Bond			100.00000		100.00000	100.00000				0.00	0	0
Total HPF10 SPOT										0.00	0	0
Total For HPF10										0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			8.74500	103.31638	8.80000	103.12775				0.00	0	4,890,000,000
Total HWAY20 SPOT										0.00	0	4,890,000,000
Total For HWAY20										0.00	0	4,890,000,000
HWAY2 On 31/07/2020 Spot Bond			100.00000	15.51103	100.00000	15.47632				0.00	0	0
Total HWAY20/R207 SPOT										0.00	0	0
Total For HWAY20/R207										0.00	0	0
HWAY2 On 07/12/2023 Spot Bond			2.72000	285.47680	2.72000	285.42273		870,400,000,000.00			320,000,000	13,660,000,000
Total HWAY23 SPOT								870,400,000,000.00		320,000,000	13,660,000,000	
Total For HWAY23								870,400,000,000.00		320,000,000	13,660,000,000	
HWAY2 On 07/12/2024 Spot Bond			2.43000	296.45030	2.43000	296.39646				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total HWAY24 SPOT									0.00	0	0
Total For HWAY24									0.00	0	0
HWAY3 On 28/02/2033 Spot Bond			2.67000	102.76473	2.67000	102.74537			0.00	0	0
Total HWAY33 SPOT									0.00	0	0
Total For HWAY33									0.00	0	0
HWAY3 On 31/07/2034 Spot Bond			10.49500	90.47491	10.57000	89.90283			0.00	0	2,970,000,000
Total HWAY34 SPOT									0.00	0	2,970,000,000
Total For HWAY34									0.00	0	2,970,000,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.54475	100.00000	9.52340			0.00	0	0
Total HWAY34/R208 SPOT									0.00	0	0
Total For HWAY34/R208									0.00	0	0
HWAY3 On 31/07/2035 Spot Bond			10.49500	90.28158	10.57000	89.70055			0.00	0	0
Total HWAY35 SPOT									0.00	0	0
Total For HWAY35									0.00	0	0
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.54472	100.00000	9.52336			0.00	0	0
Total HWAY35/R209 SPOT									0.00	0	0
Total For HWAY35/R209									0.00	0	0
HWF08 On 15/07/2019 Spot Bond				100.70960		100.68513			0.00	0	0
Total HWF08 SPOT									0.00	0	0
Total For HWF08									0.00	0	0
HWF09 On 19/09/2019 Spot Bond				101.38633		101.36238			0.00	0	0
Total HWF09 SPOT									0.00	0	0
Total For HWF09									0.00	0	0
HWF10 On 30/09/2019 Spot Bond			100.00000	18.74397	100.00000	18.69755			0.00	0	0
Total HWF10U SPOT									0.00	0	0
Total For HWF10U									0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	105.37500	10.00000	105.34800			0.00	0	0
Total HWY023/R197 SPOT									0.00	0	0
Total For HWY023/R197									0.00	0	0
I2025 On 31/01/2025 Spot Bond			2.08000	127.43188	2.06000	127.59655		3,611,712,000,000.00	1,736,400,000	77,669,521,400	
Total I2025 SPOT								3,611,712,000,000.00	1,736,400,000	77,669,521,400	
Total For I2025								3,611,712,000,000.00	1,736,400,000	77,669,521,400	
I2029 On 31/03/2029 Spot Bond			2.08000	100.91672	2.03000	101.44067		3,993,600,000,000.00	1,920,000,000	25,462,736,300	
Total I2029 SPOT								3,993,600,000,000.00	1,920,000,000	25,462,736,300	
Total For I2029								3,993,600,000,000.00	1,920,000,000	25,462,736,300	
I2033 On 28/02/2033 Spot Bond			2.04000	107.67909	2.04000	107.66064		0.00	0	27,441,173,100	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total I2033 SPOT									0.00	0	27,441,173,100
Total For I2033									0.00	0	27,441,173,100
I2038 On 31/01/2038 Spot Bond			2.00000	133.65310	2.01500	133.29511			102,800,000,000,000.00	51,400,000,000	175,009,108,700
Total I2038 SPOT									12,800,000,000,000.00	51,400,000,000	175,009,108,700
Total For I2038									12,800,000,000,000.00	51,400,000,000	175,009,108,700
I2046 On 31/03/2046 Spot Bond			2.08000	132.88637	2.08000	132.86351			1,248,000,000,000.00	600,000,000	79,401,345,100
Total I2046 SPOT									1,248,000,000,000.00	600,000,000	79,401,345,100
Total For I2046									1,248,000,000,000.00	600,000,000	79,401,345,100
I2050 On 31/12/2050 Spot Bond			2.04000	142.70637	2.05000	142.34888			4,488,000,000,000.00	2,200,000,000	75,257,032,923
Total I2050 SPOT									4,488,000,000,000.00	2,200,000,000	75,257,032,923
Total For I2050									4,488,000,000,000.00	2,200,000,000	75,257,032,923
IBL22 On 15/03/2018 Spot Bond			8.61500	105.57024	8.63000	105.53027			0.00	0	0
Total IBL22 SPOT									0.00	0	0
Total For IBL22									0.00	0	0
IBL36 On 31/01/2022 Spot Bond			2.63000	142.86901	2.63000	142.84224			0.00	0	0
Total IBL36 SPOT									0.00	0	0
Total For IBL36									0.00	0	0
IBL38 On 02/04/2017 Spot Bond				101.11254		101.09004			0.00	0	0
Total IBL38 SPOT									0.00	0	0
Total For IBL38									0.00	0	0
IBL39 On 02/04/2018 Spot Bond			8.73500	103.26436	8.75000	103.22424			0.00	0	0
Total IBL39 SPOT									0.00	0	0
Total For IBL39									0.00	0	0
IBL42 On 15/06/2017 Spot Bond				101.68980		101.66734			0.00	0	0
Total IBL42 SPOT									0.00	0	0
Total For IBL42									0.00	0	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	105.37500	10.00000	105.34800			0.00	0	0
Total IBL43/JIBAR SPOT									0.00	0	0
Total For IBL43/JIBAR									0.00	0	0
IBL45 On 21/12/2018 Spot Bond			9.13500	99.29851	9.19500	99.17522			0.00	0	0
Total IBL45 SPOT									0.00	0	0
Total For IBL45									0.00	0	0
IBL46 On 15/01/2020 Spot Bond			9.52500	94.91138	9.58000	94.75457			0.00	0	0
Total IBL46 SPOT									0.00	0	0
Total For IBL46									0.00	0	0
IBL49 On 02/04/2018 Spot Bond			9.12500	100.82460	9.14000	100.78429			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL49 SPOT										0.00	0	0
Total For IBL49										0.00	0	0
IBL49/F On 02/04/2018 Spot Bond			7.34000	102.70238	7.34000	102.68204				0.00	0	0
Total IBL49/R203 SPOT										0.00	0	0
Total For IBL49/R203										0.00	0	0
IBL50 On 02/08/2020 Spot Bond			9.51500	99.09358	9.57000	98.91011				0.00	0	0
Total IBL50 SPOT										0.00	0	0
Total For IBL50										0.00	0	0
IBL53 On 31/07/2018 Spot Bond				99.85949		99.83482				0.00	0	0
Total IBL53 SPOT										0.00	0	0
Total For IBL53										0.00	0	0
IBL55 On 31/07/2018 Spot Bond			8.91500	99.22680	8.97500	99.12282				0.00	0	0
Total IBL55 SPOT										0.00	0	0
Total For IBL55										0.00	0	0
IBL56 On 31/01/2019 Spot Bond				100.36118		100.33525				0.00	0	0
Total IBL56 SPOT										0.00	0	0
Total For IBL56										0.00	0	0
IBL57 On 13/02/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total IBL57 SPOT										0.00	0	0
Total For IBL57										0.00	0	0
IBL58 On 13/02/2017 Spot Bond			8.40000	99.97699	8.40000	100.00000				0.00	0	0
Total IBL58 SPOT										0.00	0	0
Total For IBL58										0.00	0	0
IBL59 On 17/02/2019 Spot Bond			8.87500	100.53060	8.93500	100.39823				0.00	0	0
Total IBL59 SPOT										0.00	0	0
Total For IBL59										0.00	0	0
IBL60 On 17/02/2024 Spot Bond			10.08500	100.75825	10.14500	100.43382				0.00	0	0
Total IBL60 SPOT										0.00	0	0
Total For IBL60										0.00	0	0
IBL61 On 31/03/2019 Spot Bond				101.82541		101.80174				0.00	0	0
Total IBL61 SPOT										0.00	0	0
Total For IBL61										0.00	0	0
IBL62 On 24/04/2017 Spot Bond				100.52437		100.50168				0.00	0	0
Total IBL62 SPOT										0.00	0	0
Total For IBL62										0.00	0	0
IBL63 On 29/07/2017 Spot Bond				100.41865		100.39540				0.00	0	9,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL63 SPOT										0.00	0	9,000,000,000
Total For IBL63										0.00	0	9,000,000,000
IBL64 On 29/07/2019 Spot Bond				99.81263		99.78830				0.00	0	0
Total IBL64 SPOT										0.00	0	0
Total For IBL64										0.00	0	0
IBL65 On 29/07/2021 Spot Bond				100.36410		100.33965				0.00	0	0
Total IBL65 SPOT										0.00	0	0
Total For IBL65										0.00	0	0
IBL66 On 12/03/2018 Spot Bond				101.64106		101.61768				0.00	0	0
Total IBL66 SPOT										0.00	0	0
Total For IBL66										0.00	0	0
IBL67 On 31/01/2022 Spot Bond			3.36000	138.15513	3.36000	138.12650				0.00	0	0
Total IBL67 SPOT										0.00	0	0
Total For IBL67										0.00	0	0
IBL68 On 29/06/2018 Spot Bond				101.26399		101.24033				0.00	0	0
Total IBL68 SPOT										0.00	0	0
Total For IBL68										0.00	0	0
IBL69U On 22/07/2018 Spot Bond			100.00000	40.49187	100.00000	40.39160				0.00	0	0
Total IBL69U SPOT										0.00	0	0
Total For IBL69U										0.00	0	0
IBL73 On 19/08/2018 Spot Bond				100.00490		99.98226				0.00	0	0
Total IBL73 SPOT										0.00	0	0
Total For IBL73										0.00	0	0
IBL75 On 19/08/2020 Spot Bond				99.86067		99.83715				0.00	0	0
Total IBL75 SPOT										0.00	0	0
Total For IBL75										0.00	0	0
IBL76 On 25/11/2018 Spot Bond				102.47702		102.45393				0.00	0	0
Total IBL76 SPOT										0.00	0	0
Total For IBL76										0.00	0	0
IBL77 On 25/11/2020 Spot Bond				102.00859		101.98416				0.00	0	0
Total IBL77 SPOT										0.00	0	0
Total For IBL77										0.00	0	0
IBL78 On 25/11/2022 Spot Bond			10.13500	101.78549	10.19500	101.50097				0.00	0	0
Total IBL78 SPOT										0.00	0	0
Total For IBL78										0.00	0	0
IBL79 On 27/01/2019 Spot Bond			8.70500	102.76545	8.76500	102.63403				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL79 SPOT										0.00	0	0
Total For IBL79										0.00	0	0
IBL80U On 02/02/2019 Spot Bond			100.00000	28.56155	100.00000	28.49003				0.00	0	0
Total IBL80U SPOT										0.00	0	0
Total For IBL80U										0.00	0	0
IBL81U On 02/02/2021 Spot Bond			100.00000	12.35871	100.00000	12.32776				0.00	0	0
Total IBL81U SPOT										0.00	0	0
Total For IBL81U										0.00	0	0
IBL82 On 29/01/2019 Spot Bond				100.40568		100.38086				0.00	0	0
Total IBL82 SPOT										0.00	0	0
Total For IBL82										0.00	0	0
IBL83 On 22/03/2019 Spot Bond				101.33212		101.30780				0.00	0	0
Total IBL83 SPOT										0.00	0	0
Total For IBL83										0.00	0	0
IBL84U On 21/04/2019 Spot Bond			100.00000	21.68747	100.00000	21.63377				0.00	0	0
Total IBL84U SPOT										0.00	0	0
Total For IBL84U										0.00	0	0
IBL85 On 20/05/2019 Spot Bond				100.26826		100.24528				0.00	0	0
Total IBL85 SPOT										0.00	0	0
Total For IBL85										0.00	0	0
IBL86 On 20/05/2021 Spot Bond				99.85743		99.83337				0.00	0	0
Total IBL86 SPOT										0.00	0	0
Total For IBL86										0.00	0	0
IBL87 On 20/05/2019 Spot Bond			9.00500	103.78432	9.06500	103.63732				0.00	0	0
Total IBL87 SPOT										0.00	0	0
Total For IBL87										0.00	0	0
IBL88 On 20/05/2021 Spot Bond			9.51000	105.20704	9.57500	104.95266				0.00	0	0
Total IBL88 SPOT										0.00	0	0
Total For IBL88										0.00	0	0
IBL88/F On 20/05/2021 Spot Bond			100.00000	15.34100	100.00000	15.30668				0.00	0	0
Total IBL88/R208 SPOT										0.00	0	0
Total For IBL88/R208										0.00	0	0
IBL89 On 26/05/2021 Spot Bond				102.07842		102.05126				0.00	0	0
Total IBL89 SPOT										0.00	0	0
Total For IBL89										0.00	0	0
IBL90U On 20/05/2019 Spot Bond			100.00000	23.83465	100.00000	23.77691				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL90U SPOT										0.00	0	0
Total For IBL90U										0.00	0	0
IBL91 On 02/06/2018 Spot Bond				101.80854		101.78440				0.00	0	0
Total IBL91 SPOT										0.00	0	0
Total For IBL91										0.00	0	0
IBL92 On 12/01/2020 Spot Bond				100.82681		100.80187				0.00	0	0
Total IBL92 SPOT										0.00	0	0
Total For IBL92										0.00	0	0
IBL93 On 31/08/2018 Spot Bond				101.97668		101.95314				0.00	0	0
Total IBL93 SPOT										0.00	0	0
Total For IBL93										0.00	0	0
IBL94 On 06/09/2019 Spot Bond				101.99346		101.96848				0.00	0	0
Total IBL94 SPOT										0.00	0	0
Total For IBL94										0.00	0	0
IBL95 On 12/09/2021 Spot Bond				101.60914		101.58442				0.00	0	0
Total IBL95 SPOT										0.00	0	0
Total For IBL95										0.00	0	0
IBL96 On 21/09/2019 Spot Bond				101.34723		101.32307				0.00	0	0
Total IBL96 SPOT										0.00	0	0
Total For IBL96										0.00	0	0
IBL97 On 03/10/2019 Spot Bond				101.03241		101.00807				0.00	0	0
Total IBL97 SPOT										0.00	0	0
Total For IBL97										0.00	0	0
IBL98 On 03/10/2023 Spot Bond				101.07893		101.05347				0.00	0	0
Total IBL98 SPOT										0.00	0	0
Total For IBL98										0.00	0	0
IBL99 On 21/10/2019 Spot Bond			8.87500	103.13807	8.93500	102.97263				0.00	0	0
Total IBL99 SPOT										0.00	0	0
Total For IBL99										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	0.03746	100.00000	0.03737				0.00	0	0
Total IDC01U SPOT										0.00	0	0
Total For IDC01U										0.00	0	0
IDCG02 On 22/10/2018 Spot Bond				100.29181		100.26760				0.00	24,000,000	12,000,000
Total IDCG02 SPOT										0.00	24,000,000	12,000,000
Total For IDCG02										0.00	24,000,000	12,000,000
IDCG03 On 22/10/2020 Spot Bond			9.83000	98.09774	9.89500	97.88049				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCG04 On 24/11/2017 Spot Bond				101.90511		101.88182				0.00	0	0
Total IDCG04 SPOT										0.00	0	0
Total For IDCG04										0.00	0	0
IDCG05 On 24/11/2019 Spot Bond				101.88862		101.86472				0.00	0	0
Total IDCG05 SPOT										0.00	0	0
Total For IDCG05										0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			10.63500	96.48955	10.70000	96.13697				0.00	0	0
Total IDCG06 SPOT										0.00	0	0
Total For IDCG06										0.00	0	0
IDCG07 On 13/11/2020 Spot Bond				100.02280		100.00000				0.00	0	0
Total IDCG07 SPOT										0.00	0	0
Total For IDCG07										0.00	0	0
IDCG08 On 13/05/2030 Spot Bond			11.45500	101.62600	11.52500	101.12172				0.00	0	0
Total IDCG08 SPOT										0.00	0	0
Total For IDCG08										0.00	0	0
IDCG09 On 05/12/2019 Spot Bond				101.75778		101.73319				0.00	0	0
Total IDCG09 SPOT										0.00	0	0
Total For IDCG09										0.00	0	0
IDCG10 On 05/12/2021 Spot Bond				101.78277		101.75783				0.00	0	0
Total IDCG10 SPOT										0.00	0	0
Total For IDCG10										0.00	0	0
IDCG11 On 05/12/2026 Spot Bond			10.73500	102.46138	10.80000	102.04338				0.00	0	0
Total IDCG11 SPOT										0.00	0	0
Total For IDCG11										0.00	0	0
IDCP04 On 19/10/2017 Spot Bond			5.00000	101.61384	5.00000	101.60005				0.00	0	0
Total IDCP04 SPOT										0.00	0	0
Total For IDCP04										0.00	0	0
IDCP05 On 14/03/2018 Spot Bond			4.00000	101.68801	4.00000	101.67688				0.00	0	0
Total IDCP05 SPOT										0.00	0	0
Total For IDCP05										0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	101.31423	4.00000	101.30321				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IFC01 On 10/12/2024 Spot Bond			9.03500	99.81954	9.10000	99.44100				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IFC01 SPOT										0.00	0	0
Total For IFC01										0.00	0	0
IFC02 On 14/04/2021 Spot Bond			8.22000	104.83110	8.28500	104.58007				0.00	0	0
Total IFC02 SPOT										0.00	0	0
Total For IFC02										0.00	0	0
IKH1D On 09/12/2028 Spot Bond			100.00000	8.51009	100.00000	8.48901				0.00	0	0
Total IKH1D SPOT										0.00	0	0
Total For IKH1D										0.00	0	0
IN269U On 25/07/2017 Spot Bond			100.00000	83.72093	100.00000	83.52668				0.00	0	0
Total IN269U SPOT										0.00	0	0
Total For IN269U										0.00	0	0
IN272U On 10/11/2017 Spot Bond			100.00000	55.20396	100.00000	55.06572				0.00	0	0
Total IN272U SPOT										0.00	0	0
Total For IN272U										0.00	0	0
IN276U On 30/06/2021 Spot Bond			100.00000	5.05733	100.00000	5.04774				0.00	0	0
Total IN276U SPOT										0.00	0	0
Total For IN276U										0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	11.24188	100.00000	11.21403				0.00	0	0
Total IN277U SPOT										0.00	0	0
Total For IN277U										0.00	0	0
IN281U On 28/11/2019 Spot Bond			100.00000	18.54433	100.00000	18.49941				0.00	0	0
Total IN281U SPOT										0.00	0	0
Total For IN281U										0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	21.38298	100.00000	21.33003				0.00	0	0
Total IN286U SPOT										0.00	0	0
Total For IN286U										0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	9.20142	100.00000	9.18094				0.00	0	0
Total IN289U SPOT										0.00	0	0
Total For IN289U										0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	14.84600	100.00000	14.80923				0.00	0	0
Total IN306U SPOT										0.00	0	0
Total For IN306U										0.00	0	0
IN313U On 11/12/2018 Spot Bond			100.00000	32.95071	100.00000	32.86912				0.00	0	0
Total IN313U SPOT										0.00	0	0
Total For IN313U										0.00	0	0
IN318U On 25/06/2017 Spot Bond			100.00000	76.33688	100.00000	76.18329				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IN318U SPOT									0.00	0	0
Total For IN318U									0.00	0	0
IN319U On 20/12/2017 Spot Bond			100.00000	76.82516	100.00000	76.67333			0.00	0	0
Total IN319U SPOT									0.00	0	0
Total For IN319U									0.00	0	0
IN324U On 01/03/2017 Spot Bond			100.00000	98.00778	100.00000	97.75055			0.00	0	0
Total IN324U SPOT									0.00	0	0
Total For IN324U									0.00	0	0
IN327U On 15/02/2021 Spot Bond			100.00000	11.56541	100.00000	11.53739			0.00	0	0
Total IN327U SPOT									0.00	0	0
Total For IN327U									0.00	0	0
IN329U On 22/03/2021 Spot Bond			100.00000	13.78646	100.00000	13.75233			0.00	0	0
Total IN329U SPOT									0.00	0	0
Total For IN329U									0.00	0	0
IN330U On 18/04/2017 Spot Bond			100.00000	87.72647	100.00000	87.52197			0.00	0	0
Total IN330U SPOT									0.00	0	0
Total For IN330U									0.00	0	0
IN331U On 04/12/2019 Spot Bond			100.00000	19.68847	100.00000	19.63971			0.00	0	0
Total IN331U SPOT									0.00	0	0
Total For IN331U									0.00	0	0
IN332U On 04/12/2019 Spot Bond			100.00000	10.26876	100.00000	10.24333			0.00	0	0
Total IN332U SPOT									0.00	0	0
Total For IN332U									0.00	0	0
IN333U On 28/02/2017 Spot Bond			100.00000	100.11401	100.00000	99.85055			0.00	0	0
Total IN333U SPOT									0.00	0	0
Total For IN333U									0.00	0	0
IN334U On 21/09/2021 Spot Bond			100.00000	13.98202	100.00000	13.94741			0.00	0	0
Total IN334U SPOT									0.00	0	0
Total For IN334U									0.00	0	0
IN339U On 12/12/2017 Spot Bond			100.00000	66.71859	100.00000	66.55337			0.00	0	0
Total IN339U SPOT									0.00	0	0
Total For IN339U									0.00	0	0
IN341U On 01/03/2018 Spot Bond			100.00000	46.63715	100.00000	46.52166		360,000,000,000,000.00	3,600,000,000	900,000,000	
Total IN341U SPOT								360,000,000,000,000.00	3,600,000,000	900,000,000	
Total For IN341U								360,000,000,000,000.00	3,600,000,000	900,000,000	
IN342U On 31/03/2032 Spot Bond			100.00000	10.83233	100.00000	10.80032		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN342U SPOT										0.00	0	0
Total For IN342U										0.00	0	0
IN343U On 28/02/2035 Spot Bond			100.00000	0.00004	100.00000	0.00004				0.00	0	0
Total IN343U SPOT										0.00	0	0
Total For IN343U										0.00	0	0
IN345U On 31/01/2030 Spot Bond			100.00000	8.25738	100.00000	8.23890				0.00	0	0
Total IN345U SPOT										0.00	0	0
Total For IN345U										0.00	0	0
IN346U On 15/04/2018 Spot Bond			100.00000	41.56941	100.00000	41.46647				0.00	0	0
Total IN346U SPOT										0.00	0	0
Total For IN346U										0.00	0	0
IN347U On 21/12/2026 Spot Bond			100.00000	11.89914	100.00000	11.87265				0.00	0	0
Total IN347U SPOT										0.00	0	0
Total For IN347U										0.00	0	0
IN351U On 04/07/2017 Spot Bond			100.00000	86.87060	100.00000	86.59912				0.00	0	0
Total IN351U SPOT										0.00	0	0
Total For IN351U										0.00	0	0
ING132 On 22/12/2018 Spot Bond				101.48562		101.45841				0.00	0	0
Total ING132 SPOT										0.00	0	0
Total For ING132										0.00	0	0
ING138 On 22/03/2017 Spot Bond				101.55221		101.52798				0.00	0	0
Total ING138 SPOT										0.00	0	0
Total For ING138										0.00	0	0
ING153 On 03/04/2017 Spot Bond			6.50000	102.37490	6.50000	102.35683				0.00	0	0
Total ING153 SPOT										0.00	0	0
Total For ING153										0.00	0	0
ING196 On 30/06/2027 Spot Bond				84.54965		84.54965				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	105.37500	10.00000	105.34800				0.00	0	0
Total ING211/JIBAR SPOT										0.00	0	0
Total For ING211/JIBAR										0.00	0	0
ING228 On 22/09/2018 Spot Bond				101.45621		101.42955				0.00	0	0
Total ING228 SPOT										0.00	0	0
Total For ING228										0.00	0	0
ING232 On 04/10/2018 Spot Bond				102.38967		103.09052				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ING232 SPOT										0.00	0	0
Total For ING232										0.00	0	0
ING335 On 15/08/2019 Spot Bond				93.95177		93.92849				0.00	0	0
Total ING335 SPOT										0.00	0	0
Total For ING335										0.00	0	0
INLV01 On 12/08/2024 Spot Bond				100.03012		100.00009				0.00	0	0
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
INLV02 On 20/10/2025 Spot Bond				100.76475		100.73414				0.00	0	0
Total INLV02 SPOT										0.00	0	0
Total For INLV02										0.00	0	0
INLV03 On 11/02/2021 Spot Bond				100.03055		100.00027				0.00	0	0
Total INLV03 SPOT										0.00	0	0
Total For INLV03										0.00	0	0
INLV04 On 11/02/2021 Spot Bond			12.07000	102.26970	12.13500	102.03274				0.00	0	0
Total INLV04 SPOT										0.00	0	0
Total For INLV04										0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	105.37500	10.00000	105.34800				0.00	0	0
Total IPF01/JIBAR SPOT										0.00	0	0
Total For IPF01/JIBAR										0.00	0	0
IPF03 On 13/04/2017 Spot Bond				100.80207		100.77712				0.00	0	0
Total IPF03 SPOT										0.00	0	0
Total For IPF03										0.00	0	0
IPF06 On 13/04/2017 Spot Bond			8.86500	102.94976	8.88000	102.92265				0.00	0	0
Total IPF06 SPOT										0.00	0	0
Total For IPF06										0.00	0	0
IPF07 On 01/07/2017 Spot Bond				101.09653		101.07295				0.00	0	0
Total IPF07 SPOT										0.00	0	0
Total For IPF07										0.00	0	0
IPF08 On 01/07/2018 Spot Bond				101.04279		101.01819				0.00	0	0
Total IPF08 SPOT										0.00	0	0
Total For IPF08										0.00	0	0
IPF09 On 01/07/2019 Spot Bond				101.05652		101.03160				0.00	0	0
Total IPF09 SPOT										0.00	0	0
Total For IPF09										0.00	0	0
IPF11 On 15/10/2015 Spot Bond				101.08477						0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF11 On 15/10/2018 Spot Bond			100.00000	30.32758	100.00000	30.25248			3,000,000,000,000.00	30,000,000	15,000,000
Total IPF11 SPOT									3,000,000,000,000.00	30,000,000	15,000,000
Total For IPF11									3,000,000,000,000.00	30,000,000	15,000,000
IPF12 On 15/04/2018 Spot Bond				100.71422		100.68959			0.00	0	0
Total IPF12 SPOT									0.00	0	0
Total For IPF12									0.00	0	0
IPF13 On 04/12/2020 Spot Bond				101.77329		101.74847			0.00	0	0
Total IPF13 SPOT									0.00	0	0
Total For IPF13									0.00	0	0
IPF14 On 17/12/2018 Spot Bond				101.39710		101.37302			0.00	0	0
Total IPF14 SPOT									0.00	0	0
Total For IPF14									0.00	0	0
IPF15 On 17/12/2020 Spot Bond				101.43583		101.41106			0.00	0	0
Total IPF15 SPOT									0.00	0	0
Total For IPF15									0.00	0	0
IPF16 On 17/12/2021 Spot Bond				101.45906		101.43388			0.00	0	0
Total IPF16 SPOT									0.00	0	0
Total For IPF16									0.00	0	0
IPF17 On 22/12/2020 Spot Bond				101.33928		101.31482			0.00	0	0
Total IPF17 SPOT									0.00	0	0
Total For IPF17									0.00	0	0
IPF18 On 22/12/2021 Spot Bond				101.35393		101.32920			0.00	0	0
Total IPF18 SPOT									0.00	0	0
Total For IPF18									0.00	0	0
IPF19 On 22/12/2022 Spot Bond				101.36858		101.34358			0.00	0	0
Total IPF19 SPOT									0.00	0	0
Total For IPF19									0.00	0	0
IPFC13 On 26/04/2017 Spot Bond				100.38574		100.36431			0.00	0	0
Total IPFC13 SPOT									0.00	0	0
Total For IPFC13									0.00	0	0
IPL10 On 20/05/2021 Spot Bond			9.90000	100.39052	9.96500	100.14458			0.00	0	1,850,000,000
Total IPL10 SPOT									0.00	0	1,850,000,000
Total For IPL10									0.00	0	1,850,000,000
IPL11 On 24/05/2022 Spot Bond				99.75598		102.09837			0.00	0	0
Total IPL11 SPOT									0.00	0	0
Total For IPL11									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL6 On 28/09/2017 Spot Bond			8.66500	104.39189	8.68000	104.35849			0.00	0	0
Total IPL6 SPOT									0.00	0	0
Total For IPL6									0.00	0	0
IPL6/R2 On 28/09/2017 Spot Bond			100.00000	68.09848	100.00000	67.94609			0.00	0	0
Total IPL6/R203 SPOT									0.00	0	0
Total For IPL6/R203									0.00	0	0
IPL7 On 05/04/2018 Spot Bond				100.98482		100.96041			0.00	0	0
Total IPL7 SPOT									0.00	0	0
Total For IPL7									0.00	0	0
IPL7/JIB On 05/04/2018 Spot Bond			100.00000	42.76069	100.00000	42.65480			0.00	0	0
Total IPL7/JIBAR SPOT									0.00	0	0
Total For IPL7/JIBAR									0.00	0	0
IPL8 On 10/10/2020 Spot Bond				101.11704		101.09184			0.00	100,000,000	50,000,000
Total IPL8 SPOT									0.00	100,000,000	50,000,000
Total For IPL8									0.00	100,000,000	50,000,000
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	12.67656	100.00000	12.64517			0.00	0	0
Total IPL8/JIBAR SPOT									0.00	0	0
Total For IPL8/JIBAR									0.00	0	0
IPL9 On 20/05/2021 Spot Bond				99.86095		99.83748			0.00	40,000,000	20,000,000
Total IPL9 SPOT									0.00	40,000,000	20,000,000
Total For IPL9									0.00	40,000,000	20,000,000
IV015 On 20/09/2022 Spot Bond				101.92165		101.89600			0.00	0	0
Total IV015 SPOT									0.00	0	0
Total For IV015									0.00	0	0
IV016 On 06/12/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total IV016 SPOT									0.00	0	0
Total For IV016									0.00	0	0
IV017/F On 31/01/2022 Spot Bond			2.75000	100.10569	2.75000	100.09814			0.00	0	0
Total IV017/R212 SPOT									0.00	0	0
Total For IV017/R212									0.00	0	0
IV019 On 31/03/2028 Spot Bond			3.92000	156.90099	3.92000	156.86619			0.00	0	0
Total IV019 SPOT									0.00	0	0
Total For IV019									0.00	0	0
IV022 On 02/04/2022 Spot Bond				101.14728		101.12017			0.00	1,100,000,000	550,000,000
Total IV022 SPOT									0.00	1,100,000,000	550,000,000
Total For IV022									0.00	1,100,000,000	550,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IV023 On 11/07/2022 Spot Bond				100.93002		100.90279				0.00	0	0
Total IV023 SPOT										0.00	0	0
Total For IV023										0.00	0	0
IV024 On 27/07/2022 Spot Bond				100.54684		100.51907				0.00	0	0
Total IV024 SPOT										0.00	0	0
Total For IV024										0.00	0	0
IV025 On 12/09/2019 Spot Bond				99.96020		99.93263				0.00	0	0
Total IV025 SPOT										0.00	0	0
Total For IV025										0.00	0	0
IV026 On 27/09/2024 Spot Bond				99.92295		99.89555				0.00	0	0
Total IV026 SPOT										0.00	0	0
Total For IV026										0.00	0	0
IV030 On 31/01/2025 Spot Bond			4.08000	110.22456	4.06000	110.35823				0.00	0	0
Total IV030 SPOT										0.00	0	0
Total For IV030										0.00	0	0
IV030A On 31/01/2025 Spot Bond			4.08000	110.22456	4.06000	110.35823				0.00	0	0
Total IV030A SPOT										0.00	0	0
Total For IV030A										0.00	0	0
IV031 On 11/03/2025 Spot Bond				101.81843		101.79038				0.00	0	0
Total IV031 SPOT										0.00	0	0
Total For IV031										0.00	0	0
IV032 On 14/08/2023 Spot Bond				100.27453		100.24833				0.00	0	0
Total IV032 SPOT										0.00	0	0
Total For IV032										0.00	0	0
IV033 On 11/02/2021 Spot Bond				100.03027		100.00026				0.00	0	0
Total IV033 SPOT										0.00	0	0
Total For IV033										0.00	0	0
IV034 On 11/02/2021 Spot Bond			11.77000	102.28025	11.83500	102.04287				0.00	0	0
Total IV034 SPOT										0.00	0	0
Total For IV034										0.00	0	0
IV035 On 07/04/2022 Spot Bond				101.19415		101.16114				0.00	20,000,000	40,000,000
Total IV035 SPOT										0.00	20,000,000	40,000,000
Total For IV035										0.00	20,000,000	40,000,000
IV036 On 22/07/2021 Spot Bond				100.70505		100.67290				0.00	0	0
Total IV036 SPOT										0.00	0	0
Total For IV036										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IV038 On 23/09/2021 Spot Bond				101.69515		101.66340				0.00	0	0
Total IV038 SPOT										0.00	0	0
Total For IV038										0.00	0	0
IV039 On 31/01/2022 Spot Bond			4.81000	129.31144	4.81000	129.27959				0.00	0	0
Total IV039 SPOT										0.00	0	0
Total For IV039										0.00	0	0
IV040 On 29/09/2021 Spot Bond				101.50453		101.47270				0.00	0	0
Total IV040 SPOT										0.00	0	0
Total For IV040										0.00	0	0
IV041 On 29/09/2021 Spot Bond			12.12000	104.01218	12.18500	103.75432				0.00	0	0
Total IV041 SPOT										0.00	0	0
Total For IV041										0.00	0	0
IV042 On 18/11/2021 Spot Bond				99.81930		99.78886				0.00	0	0
Total IV042 SPOT										0.00	0	0
Total For IV042										0.00	0	0
IV043 On 21/11/2026 Spot Bond			12.01000	104.62929	12.07500	104.36225				0.00	0	0
Total IV043 SPOT										0.00	0	0
Total For IV043										0.00	0	0
IV044 On 31/01/2027 Spot Bond				100.44539		100.41341				0.00	0	10,000,000,000
Total IV044 SPOT										0.00	0	10,000,000,000
Total For IV044										0.00	0	10,000,000,000
IV045 On 31/01/2027 Spot Bond			5.06000	127.85332	5.06000	127.82095				0.00	0	0
Total IV045 SPOT										0.00	0	0
Total For IV045										0.00	0	0
IV057U On 14/07/2018 Spot Bond			100.00000	35.38588	100.00000	35.29826				0.00	0	0
Total IV057U SPOT										0.00	0	0
Total For IV057U										0.00	0	0
IV08 On 30/04/2018 Spot Bond			10.15500	107.95380	10.21500	107.85540				0.00	0	0
Total IV08 SPOT										0.00	0	0
Total For IV08										0.00	0	0
IV09 On 30/04/2018 Spot Bond				101.27079		101.24158				0.00	0	0
Total IV09 SPOT										0.00	0	0
Total For IV09										0.00	0	0
IV100U On 19/12/2022 Spot Bond			100.00000	1.74113	100.00000	1.73782				0.00	0	0
Total IV100U SPOT										0.00	0	0
Total For IV100U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IV19A On 31/03/2028 Spot Bond			4.02000	155.44499	4.02000	155.41009				0.00	0	0
Total IV19A SPOT										0.00	0	0
Total For IV19A										0.00	0	0
IVA659 On 09/02/2017 Spot Bond			7.65000	99.89532	7.65000	99.91623				0.00	0	0
Total IVA659 SPOT										0.00	0	0
Total For IVA659										0.00	0	0
IVA660 On 16/02/2017 Spot Bond			7.75000	99.55609	7.75000	99.83043				0.00	0	0
Total IVA660 SPOT										0.00	0	0
Total For IVA660										0.00	0	0
IVA662 On 02/03/2017 Spot Bond			7.75000	99.40899	7.75000	99.53505				0.00	0	0
Total IVA662 SPOT										0.00	0	0
Total For IVA662										0.00	0	0
IVA663 On 09/03/2017 Spot Bond			7.75000	99.26233	7.75000	99.38801				0.00	0	0
Total IVA663 SPOT										0.00	0	0
Total For IVA663										0.00	0	0
IVA664 On 16/03/2017 Spot Bond			7.85000	99.10480	7.75000	99.24141				0.00	0	0
Total IVA664 SPOT										0.00	0	0
Total For IVA664										0.00	0	0
IVA665 On 23/03/2017 Spot Bond			7.85000	98.80995	7.85000	99.08368				0.00	0	0
Total IVA665 SPOT										0.00	0	0
Total For IVA665										0.00	0	0
IVA667 On 06/04/2017 Spot Bond			7.85000	98.66318	7.85000	98.78896				0.00	0	0
Total IVA667 SPOT										0.00	0	0
Total For IVA667										0.00	0	0
IVA668 On 13/04/2017 Spot Bond			7.85000	98.08044	7.85000	98.64225				0.00	0	0
Total IVA668 SPOT										0.00	0	0
Total For IVA668										0.00	0	0
IVA672 On 11/05/2017 Spot Bond				98.19725	100.00000	80.75221				0.00	77,100,000,000	64,800,000,000
Total IVA672 SPOT										0.00	77,100,000,000	64,800,000,000
Total For IVA672										0.00	77,100,000,000	64,800,000,000
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total IVC002 SPOT										0.00	0	0
Total For IVC002										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	105.37500	10.00000	105.34800				0.00	0	0
Total IVC005/JIBAR SPOT										0.00	0	0
Total For IVC005/JIBAR										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC016 On 31/05/2017 Spot Bond				101.84420		101.82030				0.00	0	0
Total IVC016 SPOT										0.00	0	0
Total For IVC016										0.00	0	0
IVC017 On 12/07/2017 Spot Bond				100.73923		100.71406				0.00	0	0
Total IVC017 SPOT										0.00	0	0
Total For IVC017										0.00	0	0
IVC019 On 12/07/2017 Spot Bond				100.83148		100.80641				0.00	0	0
Total IVC019 SPOT										0.00	0	0
Total For IVC019										0.00	0	0
IVC021 On 19/07/2017 Spot Bond				100.71060		100.68608				0.00	0	0
Total IVC021 SPOT										0.00	0	0
Total For IVC021										0.00	0	0
IVC027 On 03/04/2019 Spot Bond				101.06316		101.03807				0.00	0	0
Total IVC027 SPOT										0.00	0	0
Total For IVC027										0.00	0	0
IVC029 On 24/04/2017 Spot Bond				100.50696		100.48279				0.00	0	0
Total IVC029 SPOT										0.00	0	0
Total For IVC029										0.00	0	0
IVC033 On 30/06/2019 Spot Bond				101.14323		101.11865				0.00	0	0
Total IVC033 SPOT										0.00	0	0
Total For IVC033										0.00	0	0
IVC034 On 30/06/2021 Spot Bond				101.16814		101.14301				0.00	0	0
Total IVC034 SPOT										0.00	0	0
Total For IVC034										0.00	0	0
IVC035 On 30/06/2019 Spot Bond				96.14805		96.11998				0.00	0	0
Total IVC035 SPOT										0.00	0	0
Total For IVC035										0.00	0	0
IVC036 On 16/07/2019 Spot Bond			9.47500	100.33797	9.53500	100.18543				0.00	0	0
Total IVC036 SPOT										0.00	0	0
Total For IVC036										0.00	0	0
IVC037 On 16/07/2019 Spot Bond			100.00000	22.66068	100.00000	22.60998				0.00	0	0
Total IVC037 SPOT										0.00	0	0
Total For IVC037										0.00	0	0
IVC038 On 16/07/2019 Spot Bond			100.00000	22.71808	100.00000	22.66182				0.00	0	0
Total IVC038 SPOT										0.00	0	0
Total For IVC038										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC040 On 24/07/2021 Spot Bond			9.64000	99.50303	9.70500	99.24833			0.00	0	0
Total IVC040 SPOT									0.00	0	0
Total For IVC040									0.00	0	0
IVC041 On 29/07/2017 Spot Bond				100.37816		100.35277			0.00	0	0
Total IVC041 SPOT									0.00	0	0
Total For IVC041									0.00	0	0
IVC046 On 24/10/2017 Spot Bond				100.81446		100.79102			0.00	0	0
Total IVC046 SPOT									0.00	0	0
Total For IVC046									0.00	0	0
IVC048 On 06/11/2017 Spot Bond				100.20345		100.17716			0.00	0	0
Total IVC048 SPOT									0.00	0	0
Total For IVC048									0.00	0	0
IVC049 On 21/11/2019 Spot Bond				99.83254		99.80828			0.00	0	0
Total IVC049 SPOT									0.00	0	0
Total For IVC049									0.00	0	0
IVC050 On 03/12/2017 Spot Bond				101.80198		101.77686			0.00	0	0
Total IVC050 SPOT									0.00	0	0
Total For IVC050									0.00	0	0
IVC051 On 03/02/2018 Spot Bond				100.28156		100.25557			0.00	0	0
Total IVC051 SPOT									0.00	0	0
Total For IVC051									0.00	0	0
IVC053 On 11/02/2018 Spot Bond				100.02410		100.00009			0.00	0	0
Total IVC053 SPOT									0.00	0	0
Total For IVC053									0.00	0	0
IVC055 On 26/03/2020 Spot Bond				101.24482		101.21920			0.00	40,000,000	20,000,000
Total IVC055 SPOT									0.00	40,000,000	20,000,000
Total For IVC055									0.00	40,000,000	20,000,000
IVC058 On 03/01/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total IVC058 SPOT									0.00	0	0
Total For IVC058									0.00	0	0
IVC060 On 31/07/2018 Spot Bond				100.35943		100.33363			0.00	0	0
Total IVC060 SPOT									0.00	0	0
Total For IVC060									0.00	0	0
IVC061 On 01/07/2018 Spot Bond				101.09058		101.06484			0.00	0	0
Total IVC061 SPOT									0.00	0	0
Total For IVC061									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC063 On 07/08/2020 Spot Bond				100.18482		100.15760			0.00	0	0
Total IVC063 SPOT									0.00	0	0
Total For IVC063									0.00	0	0
IVC064 On 15/09/2018 Spot Bond				101.55965		101.53448			0.00	40,000,000	20,000,000
Total IVC064 SPOT									0.00	40,000,000	20,000,000
Total For IVC064									0.00	40,000,000	20,000,000
IVC065 On 10/09/2018 Spot Bond				101.65241		101.62706			0.00	0	0
Total IVC065 SPOT									0.00	0	0
Total For IVC065									0.00	0	0
IVC066 On 18/09/2016 Spot Bond				101.55559					0.00	0	0
IVC066 On 18/09/2017 Spot Bond			100.00000	64.16604	100.00000	64.00715			0.00	0	0
Total IVC066 SPOT									0.00	0	0
Total For IVC066									0.00	0	0
IVC067 On 04/02/2017 Spot Bond				100.19897					0.00	0	0
Total IVC067 SPOT									0.00	0	0
Total For IVC067									0.00	0	0
IVC070 On 20/01/2019 Spot Bond				101.00755		100.98162			0.00	40,000,000	20,000,000
Total IVC070 SPOT									0.00	40,000,000	20,000,000
Total For IVC070									0.00	40,000,000	20,000,000
IVC075 On 21/04/2019 Spot Bond				100.58600		100.55945			0.00	0	0
Total IVC075 SPOT									0.00	0	0
Total For IVC075									0.00	0	0
IVC077 On 04/05/2018 Spot Bond				100.20466		100.17886			0.00	0	0
Total IVC077 SPOT									0.00	0	0
Total For IVC077									0.00	0	0
IVC078 On 23/05/2017 Spot Bond				99.78199		99.75737			0.00	0	0
Total IVC078 SPOT									0.00	0	0
Total For IVC078									0.00	0	0
IVC079 On 23/05/2018 Spot Bond				99.78199		99.75737			0.00	0	0
Total IVC079 SPOT									0.00	0	0
Total For IVC079									0.00	0	0
IVC081 On 14/07/2019 Spot Bond				100.75933		100.73314			0.00	0	0
Total IVC081 SPOT									0.00	0	0
Total For IVC081									0.00	0	0
IVC082 On 15/07/2019 Spot Bond			100.00000	14.45817	100.00000	14.42236			0.00	0	0
Total IVC082 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC082										0.00	0	0
IVC083 On 29/07/2019 Spot Bond				100.40259		100.37557				0.00	0	0
Total IVC083 SPOT										0.00	0	0
Total For IVC083										0.00	0	0
IVC086 On 15/08/2017 Spot Bond				100.14616		100.12398				0.00	0	0
Total IVC086 SPOT										0.00	0	0
Total For IVC086										0.00	0	0
IVC087 On 07/10/2018 Spot Bond				100.82945		100.80592				0.00	0	0
Total IVC087 SPOT										0.00	0	0
Total For IVC087										0.00	0	0
IVC088 On 12/04/2019 Spot Bond				100.78685		100.76315				0.00	0	0
Total IVC088 SPOT										0.00	0	0
Total For IVC088										0.00	0	0
IVC089 On 31/10/2018 Spot Bond				100.33299		100.30909				0.00	0	0
Total IVC089 SPOT										0.00	0	0
Total For IVC089										0.00	0	0
IVC090 On 31/10/2018 Spot Bond				100.33865		100.31434				0.00	0	0
Total IVC090 SPOT										0.00	0	0
Total For IVC090										0.00	0	0
IVC092 On 23/11/2019 Spot Bond				102.15501		102.12919				0.00	0	0
Total IVC092 SPOT										0.00	0	0
Total For IVC092										0.00	0	0
IVC093 On 23/11/2018 Spot Bond				102.06530		102.04061				0.00	0	0
Total IVC093 SPOT										0.00	0	0
Total For IVC093										0.00	0	0
IVC094 On 06/12/2021 Spot Bond			10.49000	103.19188	10.55500	102.92060				0.00	0	0
Total IVC094 SPOT										0.00	0	0
Total For IVC094										0.00	0	0
IVC097 On 14/06/2021 Spot Bond				101.64943		101.62284				0.00	0	0
Total IVC097 SPOT										0.00	0	0
Total For IVC097										0.00	0	0
IVC098 On 14/06/2018 Spot Bond			8.87500	101.62277	8.93500	101.52450				0.00	0	0
Total IVC098 SPOT										0.00	0	0
Total For IVC098										0.00	0	0
IVC101 On 24/01/2019 Spot Bond				100.50292		100.47893				0.00	0	0
Total IVC101 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IVC101									0.00	0	0
IVC102 On 31/01/2020 Spot Bond				100.39688		100.36839			0.00	0	0
Total IVC102 SPOT									0.00	0	0
Total For IVC102									0.00	0	0
IVC103 On 29/06/2021 Spot Bond			100.00000	2.18270	100.00000	2.26596			0.00	0	0
Total IVC103 SPOT									0.00	0	0
Total For IVC103									0.00	0	0
IVC68U On 07/12/2021 Spot Bond			100.00000	3.56252	100.00000	3.55576			0.00	0	0
Total IVC68U SPOT									0.00	0	0
Total For IVC68U									0.00	0	0
IVC73U On 22/03/2018 Spot Bond			100.00000	44.36711	100.00000	44.25724			0.00	0	0
Total IVC73U SPOT									0.00	0	0
Total For IVC73U									0.00	0	0
IVC74U On 22/09/2018 Spot Bond			100.00000	31.86625	100.00000	31.78734			0.00	0	0
Total IVC74U SPOT									0.00	0	0
Total For IVC74U									0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	5.14940	100.00000	5.13963			0.00	0	0
Total IVC80U SPOT									0.00	0	0
Total For IVC80U									0.00	0	0
IVC84U On 01/08/2022 Spot Bond			100.00000	2.27140	100.00000	2.26709			0.00	0	0
Total IVC84U SPOT									0.00	0	0
Total For IVC84U									0.00	0	0
IVC85U On 12/08/2022 Spot Bond			100.00000	2.22444	100.00000	2.22022			0.00	0	0
Total IVC85U SPOT									0.00	0	0
Total For IVC85U									0.00	0	0
IVC91U On 07/11/2022 Spot Bond			100.00000	1.88569	100.00000	1.88211			0.00	0	0
Total IVC91U SPOT									0.00	0	0
Total For IVC91U									0.00	0	0
IVC95U On 02/12/2021 Spot Bond			100.00000	3.59651	100.00000	3.58968			0.00	0	0
Total IVC95U SPOT									0.00	0	0
Total For IVC95U									0.00	0	0
IVC96U On 02/12/2022 Spot Bond			100.00000	1.79825	100.00000	1.79484			0.00	0	0
Total IVC96U SPOT									0.00	0	0
Total For IVC96U									0.00	0	0
IVC99U On 14/12/2022 Spot Bond			100.00000	1.75774	100.00000	1.75440			0.00	0	0
Total IVC99U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC99U										0.00	0	0
JAS01 On 31/01/2018 Spot Bond				100.41214		100.38258				0.00	0	0
Total JAS01 SPOT										0.00	0	0
Total For JAS01										0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total JIBAR SPOT										0.00	0	0
Total For JIBAR										0.00	0	0
KAP00 On 13/06/2017 Spot Bond				101.74387		101.72048				0.00	0	0
Total KAP001 SPOT										0.00	0	0
Total For KAP001										0.00	0	0
KAP00 On 13/06/2019 Spot Bond				101.63419		101.60867				0.00	0	0
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0
KAP00 On 06/06/2019 Spot Bond				101.81338		101.78763				0.00	0	0
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KAP00 On 29/06/2018 Spot Bond				101.18064		101.15580				0.00	0	0
Total KAP005 SPOT										0.00	0	0
Total For KAP005										0.00	0	0
KAP00 On 29/06/2021 Spot Bond				101.25053		101.22418				0.00	0	0
Total KAP006 SPOT										0.00	0	0
Total For KAP006										0.00	0	0
KAP00 On 26/10/2021 Spot Bond			10.04000	103.77947	10.10500	103.51189				0.00	0	0
Total KAP007 SPOT										0.00	0	0
Total For KAP007										0.00	0	0
KAP00 On 28/11/2019 Spot Bond				102.01184		101.98639				0.00	40,000,000	20,000,000
Total KAP008 SPOT										0.00	40,000,000	20,000,000
Total For KAP008										0.00	40,000,000	20,000,000
KAP04 On 01/07/2019 Spot Bond			100.00000	24.60530	100.00000	24.54437				0.00	0	0
Total KAP04U SPOT										0.00	0	0
Total For KAP04U										0.00	0	0
KSB00 On 31/08/2017 Spot Bond				104.60738		104.57855				0.00	0	0
Total KSB007 SPOT										0.00	0	0
Total For KSB007										0.00	0	0
KSB00 On 01/11/2017 Spot Bond				100.38100		100.35132				0.00	0	0
Total KSB008 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For KSB008										0.00	0	0
KSB008 On 05/08/2020 Spot Bond				100.24642		100.21525				0.00	0	0
Total KSB009 SPOT										0.00	0	0
Total For KSB009										0.00	0	0
KW01 On 31/10/2027 Spot Bond			9.18500	132.93484	9.25000	132.38002				0.00	0	0
Total KW01 SPOT										0.00	0	0
Total For KW01										0.00	0	0
LBK05 On 28/02/2019 Spot Bond				101.22962		101.20486				0.00	0	0
Total LBK05 SPOT										0.00	0	0
Total For LBK05										0.00	0	0
LBK06 On 06/03/2017 Spot Bond				101.64715		101.62344				0.00	0	0
Total LBK06 SPOT										0.00	0	0
Total For LBK06										0.00	0	0
LBK07 On 16/09/2017 Spot Bond				101.25945		101.23494				0.00	0	0
Total LBK07 SPOT										0.00	0	0
Total For LBK07										0.00	0	0
LBK08 On 30/10/2019 Spot Bond				101.19852		101.17294				0.00	0	0
Total LBK08 SPOT										0.00	0	0
Total For LBK08										0.00	0	0
LBK08/ On 30/10/2019 Spot Bond			100.00000	17.64379	100.00000	17.60010				0.00	0	0
Total LBK08/JIBAR SPOT										0.00	0	0
Total For LBK08/JIBAR										0.00	0	0
LBK11 On 28/11/2019 Spot Bond			10.19500	100.67945	10.25000	100.52229				0.00	0	0
Total LBK11 SPOT										0.00	0	0
Total For LBK11										0.00	0	0
LBK11/ On 28/11/2019 Spot Bond			9.62000	102.04514	9.62000	102.01865				0.00	0	0
Total LBK11/R207 SPOT										0.00	0	0
Total For LBK11/R207										0.00	0	0
LBK12L On 25/02/2020 Spot Bond			9.71000	104.55824	9.71000	104.53130				0.00	0	0
Total LBK12U SPOT										0.00	0	0
Total For LBK12U										0.00	0	0
LBK13 On 17/03/2017 Spot Bond				101.39729		101.37320				0.00	0	0
Total LBK13 SPOT										0.00	0	0
Total For LBK13										0.00	0	0
LBK14L On 31/03/2018 Spot Bond			100.00000	43.50080	100.00000	43.39307				0.00	0	0
Total LBK14U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For LBK14U									0.00	0	0
LBK15 On 12/10/2021 Spot Bond				100.94701		100.91840			0.00	0	57,500,000,000
Total LBK15 SPOT									0.00	0	57,500,000,000
Total For LBK15									0.00	0	57,500,000,000
LBK16 On 30/11/2019 Spot Bond				101.95807		101.93265			0.00	0	0
Total LBK16 SPOT									0.00	0	0
Total For LBK16									0.00	0	0
LGL02 On 13/08/2017 Spot Bond			8.86500	99.48570	8.88000	99.45547		17,730,000,000,000.00	2,000,000,000	4,150,000,000	
Total LGL02 SPOT								17,730,000,000,000.00	2,000,000,000	4,150,000,000	
Total For LGL02								17,730,000,000,000.00	2,000,000,000	4,150,000,000	
LGL03 On 03/04/2018 Spot Bond			9.51500	100.82725	9.53000	100.78593		0.00	0	0	
Total LGL03 SPOT								0.00	0	0	
Total For LGL03								0.00	0	0	
LGL04 On 14/08/2020 Spot Bond			10.07000	97.38498	10.12500	97.20273		0.00	0	580,000,000	
Total LGL04 SPOT								0.00	0	580,000,000	
Total For LGL04								0.00	0	580,000,000	
LGL05 On 12/12/2021 Spot Bond				101.73966		101.71287		0.00	0	0	
Total LGL05 SPOT								0.00	0	0	
Total For LGL05								0.00	0	0	
LGL06 On 04/10/2022 Spot Bond			10.23500	103.55468	10.29500	103.27451		0.00	0	2,500,000,000	
Total LGL06 SPOT								0.00	0	2,500,000,000	
Total For LGL06								0.00	0	2,500,000,000	
LGL07 On 04/10/2022 Spot Bond				101.09559		101.06907		0.00	0	0	
Total LGL07 SPOT								0.00	0	0	
Total For LGL07								0.00	0	0	
LHL17 On 14/11/2018 Spot Bond				100.00027		99.96685		0.00	0	0	
Total LHL17 SPOT								0.00	0	0	
Total For LHL17								0.00	0	0	
LHL18 On 14/11/2018 Spot Bond			13.20500	103.50623	13.26500	103.37835		0.00	0	0	
Total LHL18 SPOT								0.00	0	0	
Total For LHL18								0.00	0	0	
LHL19 On 14/11/2019 Spot Bond			14.09500	104.02721	14.15000	103.86573		0.00	0	0	
Total LHL19 SPOT								0.00	0	0	
Total For LHL19								0.00	0	0	
LHL22 On 13/09/2017 Spot Bond				101.69579		101.66927		0.00	0	0	
Total LHL22 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For LHL22									0.00	0	0
LHL26 On 13/11/2020 Spot Bond				100.03471		100.00003			0.00	0	0
Total LHL26 SPOT									0.00	0	0
Total For LHL26									0.00	0	0
LOM01 On 25/11/2019 Spot Bond				102.69443		102.66134			0.00	0	0
Total LOM01 SPOT									0.00	0	0
Total For LOM01									0.00	0	0
LRFA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total LRFA1 SPOT									0.00	0	0
Total For LRFA1									0.00	0	0
LRFA2 On 17/11/2019 Spot Bond				99.84982		99.82483			0.00	2,400,000,000	600,000,000
Total LRFA2 SPOT									0.00	2,400,000,000	600,000,000
Total For LRFA2									0.00	2,400,000,000	600,000,000
LRFB1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total LRFB1 SPOT									0.00	0	0
Total For LRFB1									0.00	0	0
LRFB2 On 20/11/2019 Spot Bond				100.17238		100.14622			0.00	20,000,000	10,000,000
Total LRFB2 SPOT									0.00	20,000,000	10,000,000
Total For LRFB2									0.00	20,000,000	10,000,000
LRFC1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total LRFC1 SPOT									0.00	0	0
Total For LRFC1									0.00	0	0
LRFC2 On 20/11/2019 Spot Bond				99.83097		99.80286			0.00	0	0
Total LRFC2 SPOT									0.00	0	0
Total For LRFC2									0.00	0	0
MAQ09 On 10/11/2017 Spot Bond				100.08450		100.06353			0.00	0	0
Total MAQ090 SPOT									0.00	0	0
Total For MAQ090									0.00	0	0
MAQ09 On 13/03/2017 Spot Bond				99.43701		99.41616			0.00	0	0
Total MAQ092 SPOT									0.00	0	0
Total For MAQ092									0.00	0	0
MAQ09 On 11/12/2017 Spot Bond				101.46938		101.44693			0.00	0	0
Total MAQ093 SPOT									0.00	0	0
Total For MAQ093									0.00	0	0
MAQ09 On 13/02/2017 Spot Bond				100.02069		100.00000			0.00	0	0
Total MAQ094 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MAQ094										0.00	0	0
MAQ09 On 08/05/2017 Spot Bond				98.26880		98.24794				0.00	0	0
Total MAQ095 SPOT										0.00	0	0
Total For MAQ095										0.00	0	0
MAQ09 On 01/02/2018 Spot Bond				100.28396		100.26069				0.00	0	0
Total MAQ096 SPOT										0.00	0	0
Total For MAQ096										0.00	0	0
MAQ09 On 13/03/2017 Spot Bond			100.00000	93.11224	100.00000	92.87532				0.00	0	0
Total MAQ097 SPOT										0.00	0	0
Total For MAQ097										0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				103.66668		103.64423				0.00	0	0
Total MAQ0A1 SPOT										0.00	0	0
Total For MAQ0A1										0.00	0	0
MAQ0A On 31/08/2017 Spot Bond				103.68942		103.66682				0.00	0	0
Total MAQ0A2 SPOT										0.00	0	0
Total For MAQ0A2										0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				89.26583		89.24705				0.00	0	0
Total MAQ0A3 SPOT										0.00	0	0
Total For MAQ0A3										0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				88.68253		88.66286				0.00	0	0
Total MAQ0A4 SPOT										0.00	0	0
Total For MAQ0A4										0.00	0	0
MAQ0I On 31/08/2019 Spot Bond				103.56224		103.54018				0.00	0	0
Total MAQ0I1 SPOT										0.00	0	0
Total For MAQ0I1										0.00	0	0
MAQ0J On 28/02/2020 Spot Bond				101.34404		101.32245				0.00	0	0
Total MAQ0J1 SPOT										0.00	0	0
Total For MAQ0J1										0.00	0	0
MAQ0J On 28/12/2020 Spot Bond				101.30290		101.28201				0.00	0	0
Total MAQ0J2 SPOT										0.00	0	0
Total For MAQ0J2										0.00	0	0
MAQNC On 28/03/2017 Spot Bond				101.44181		101.41063				0.00	0	0
Total MAQN01 SPOT										0.00	0	0
Total For MAQN01										0.00	0	0
MBF03I On 01/10/2017 Spot Bond				101.18378		101.16052				0.00	0	0
Total MBF030 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MBF030										0.00	0	0
MBF03: On 17/04/2017 Spot Bond				100.69798		100.67562				0.00	0	0
Total MBF039 SPOT										0.00	0	0
Total For MBF039										0.00	0	0
MBF04: On 07/08/2017 Spot Bond				100.27617		100.25309				0.00	0	860,000,000
Total MBF042 SPOT										0.00	0	860,000,000
Total For MBF042										0.00	0	860,000,000
MBF04: On 13/04/2018 Spot Bond				100.77611		100.75198				0.00	0	0
Total MBF045 SPOT										0.00	0	0
Total For MBF045										0.00	0	0
MBF04: On 17/08/2018 Spot Bond				100.12858		100.10636				0.00	0	0
Total MBF046 SPOT										0.00	0	0
Total For MBF046										0.00	0	0
MBF04: On 07/06/2019 Spot Bond				101.59962		101.41024				0.00	2,500,000,000	2,500,000,000
Total MBF047 SPOT										0.00	2,500,000,000	2,500,000,000
Total For MBF047										0.00	2,500,000,000	2,500,000,000
MBF04: On 13/03/2017 Spot Bond				101.44124		101.41808				0.00	0	0
Total MBF048 SPOT										0.00	0	0
Total For MBF048										0.00	0	0
MBF04: On 14/03/2019 Spot Bond				101.89391		101.87019				0.00	0	0
Total MBF049 SPOT										0.00	0	0
Total For MBF049										0.00	0	0
MBF05: On 17/05/2017 Spot Bond				100.01486		99.99410				0.00	0	0
Total MBF050 SPOT										0.00	0	0
Total For MBF050										0.00	0	0
MBF05: On 16/05/2019 Spot Bond				100.29636		100.27373				0.00	0	0
Total MBF051 SPOT										0.00	0	0
Total For MBF051										0.00	0	0
MBF05: On 16/05/2019 Spot Bond			100.00000	23.91618	100.00000	23.85823				0.00	0	0
Total MBF051/JIBAR SPOT										0.00	0	0
Total For MBF051/JIBAR										0.00	0	0
MBF05: On 28/09/2017 Spot Bond				101.10129		101.07866				0.00	0	0
Total MBF052 SPOT										0.00	0	0
Total For MBF052										0.00	0	0
MBF05: On 28/09/2019 Spot Bond				101.16625		101.14224				0.00	0	0
Total MBF053 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MBF053										0.00	0	0
MBLSA On 30/10/2017 Spot Bond			2.30000	96.58782	2.30000	96.62892				0.00	0	0
Total MBLSA2 SPOT										0.00	0	0
Total For MBLSA2										0.00	0	0
MBLSA On 11/12/2017 Spot Bond				94.96079		94.97112				0.00	0	0
Total MBLSA3 SPOT										0.00	0	0
Total For MBLSA3										0.00	0	0
MBP03 On 12/09/2019 Spot Bond				101.55706		101.53317				0.00	0	0
Total MBP035 SPOT										0.00	0	0
Total For MBP035										0.00	0	0
MBP29 On 23/09/2017 Spot Bond			100.00000	87.89201	100.00000	87.68175				0.00	0	0
Total MBP29U SPOT										0.00	0	0
Total For MBP29U										0.00	0	0
MBP30 On 24/10/2017 Spot Bond			100.00000	57.62498	100.00000	57.48228				0.00	0	0
Total MBP30U SPOT										0.00	0	0
Total For MBP30U										0.00	0	0
MBP31 On 24/10/2017 Spot Bond			100.00000	57.67125	100.00000	57.52843				0.00	0	0
Total MBP31U SPOT										0.00	0	0
Total For MBP31U										0.00	0	0
MBP32 On 10/11/2017 Spot Bond			100.00000	55.29712	100.00000	55.15865				0.00	0	0
Total MBP32U SPOT										0.00	0	0
Total For MBP32U										0.00	0	0
MBP33 On 17/02/2017 Spot Bond			100.00000	99.18478	100.00000	98.91599				0.00	0	0
Total MBP33U SPOT										0.00	0	0
Total For MBP33U										0.00	0	0
MBP34 On 29/04/2018 Spot Bond				100.35803		100.33398				0.00	0	0
Total MBP34 SPOT										0.00	0	0
Total For MBP34										0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			9.10500	102.84599	9.16500	102.70508				0.00	0	38,166,700
Total MBSA01 SPOT										0.00	0	38,166,700
Total For MBSA01										0.00	0	38,166,700
MBSA0 On 16/04/2019 Spot Bond			8.00000	105.00650	8.00000	104.98388				0.00	0	0
Total MBSA01/R204 SPOT										0.00	0	0
Total For MBSA01/R204										0.00	0	0
MBSA0 On 15/04/2019 Spot Bond			9.15500	102.48150	9.21500	102.34101				0.00	0	0
Total MBSA02 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MBSA02									0.00	0	0
MBSA0 On 15/04/2019 Spot Bond			8.91000	102.95350	8.91000	102.92885			0.00	0	0
Total MBSA02/R204 SPOT									0.00	0	0
Total For MBSA02/R204									0.00	0	0
MEFSA On 05/01/2019 Spot Bond				100.96227		100.93809			0.00	0	0
Total MEFSA4 SPOT									0.00	0	0
Total For MEFSA4									0.00	0	0
MEFSA On 05/07/2026 Spot Bond				100.99803		100.97293			0.00	0	0
Total MEFSA6 SPOT									0.00	0	0
Total For MEFSA6									0.00	0	0
MEFSB On 05/01/2019 Spot Bond			9.12500	101.37975	9.18500	101.25232			0.00	0	0
Total MEFSA6 SPOT									0.00	0	0
Total For MEFSA6									0.00	0	0
MEFSB On 05/01/2022 Spot Bond			9.89500	101.52281	9.96000	101.24794			0.00	0	0
Total MEFSA6 SPOT									0.00	0	0
Total For MEFSA6									0.00	0	0
MFS1A On 20/12/2018 Spot Bond				101.33500		101.31154			0.00	0	0
Total MEFSA6 SPOT									0.00	0	0
Total For MEFSA6									0.00	0	0
MFS1B On 20/09/2019 Spot Bond			9.89500	102.39070	9.95000	102.23774			0.00	0	0
Total MEFSA6 SPOT									0.00	0	0
Total For MEFSA6									0.00	0	0
MIL02 On 31/05/2017 Spot Bond			9.47500	101.59692	9.49000	101.56691			0.00	0	0
Total MEFSA6 SPOT									0.00	0	0
Total For MEFSA6									0.00	0	0
MMIG0 On 17/03/2024 Spot Bond				101.59881		101.57502			0.00	0	0
Total MEFSA6 SPOT									0.00	0	0
Total For MEFSA6									0.00	0	0
MMIG0 On 17/03/2026 Spot Bond			9.77000	105.12800	9.83500	104.88433			0.00	0	400,000,000
Total MEFSA6 SPOT									0.00	0	400,000,000
Total For MEFSA6									0.00	0	400,000,000
MMIG0 On 01/06/2025 Spot Bond				101.43815		101.41185			0.00	0	0
Total MEFSA6 SPOT									0.00	0	0
Total For MEFSA6									0.00	0	0
MMIG0 On 12/08/2030 Spot Bond			11.83500	97.24238	11.90000	96.87642			0.00	0	0
Total MEFSA6 SPOT									0.00	0	0
Total For MEFSA6									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MMIG04									0.00	0	0
MMIG0 On 12/08/2017 Spot Bond			11.11500	99.03044	11.17500	98.76084			0.00	0	1,050,000,000
Total MMIG05 SPOT									0.00	0	1,050,000,000
Total For MMIG05									0.00	0	1,050,000,000
MQB02 On 31/05/2017 Spot Bond			9.17500	101.53703	9.19000	101.50782			0.00	0	0
Total MQB02 SPOT									0.00	0	0
Total For MQB02									0.00	0	0
MTN04 On 13/07/2017 Spot Bond			9.17500	101.27195	9.19000	101.24141			0.00	0	301,900,000
Total MTN04 SPOT									0.00	0	301,900,000
Total For MTN04									0.00	0	301,900,000
MTN06 On 22/03/2017 Spot Bond			100.00000	99.35099	100.00000	99.10386			0.00	0	0
Total MTN06U SPOT									0.00	0	0
Total For MTN06U									0.00	0	0
MTN07 On 22/03/2017 Spot Bond			100.00000	92.96418	100.00000	92.73293			0.00	0	0
Total MTN07U SPOT									0.00	0	0
Total For MTN07U									0.00	0	0
MTN08 On 19/04/2019 Spot Bond			100.00000	22.75750	100.00000	22.70114		560,000,000,000,000.00	5,600,000,000	1,400,000,000	
Total MTN08U SPOT								50,000,000,000,000.00	5,600,000,000	1,400,000,000	
Total For MTN08U								50,000,000,000,000.00	5,600,000,000	1,400,000,000	
MTN09 On 20/04/2019 Spot Bond			100.00000	28.44907	100.00000	28.38577		0.00	0	0	
Total MTN09U SPOT								0.00	0	0	
Total For MTN09U								0.00	0	0	
MWA1L On 18/10/2039 Spot Bond			100.00000		100.00000	0.00000		0.00	0	0	
Total MWA1U SPOT								0.00	0	0	
Total For MWA1U								0.00	0	0	
MWAR On 22/11/2019 Spot Bond				99.79330		99.76753		0.00	0	0	
Total MWAR01 SPOT								0.00	0	0	
Total For MWAR01								0.00	0	0	
N4A211 On 14/08/2020 Spot Bond			100.89771	10.61824	100.89771	9.57292		0.00	0	0	
Total N4A211 SPOT								0.00	0	0	
Total For N4A211								0.00	0	0	
N4A302 On 14/08/2020 Spot Bond			100.61875	10.72606	100.61875	9.67622		0.00	0	0	
Total N4A302 SPOT								0.00	0	0	
Total For N4A302								0.00	0	0	
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000		0.00	0	0	
Total N4A305 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For N4A305										0.00	0	0
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A308 SPOT										0.00	0	0
Total For N4A308										0.00	0	0
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A311 SPOT										0.00	0	0
Total For N4A311										0.00	0	0
N4A405 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A405 SPOT										0.00	0	0
Total For N4A405										0.00	0	0
N4A408 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A408 SPOT										0.00	0	0
Total For N4A408										0.00	0	0
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total N4A411 SPOT										0.00	0	0
Total For N4A411										0.00	0	0
N5B23 On 20/06/2023 Spot Bond				101.35782		101.33395				0.00	0	0
Total N5B23 SPOT										0.00	0	0
Total For N5B23										0.00	0	0
N5C23 On 20/06/2023 Spot Bond				101.37303		101.34889				0.00	0	0
Total N5C23 SPOT										0.00	0	0
Total For N5C23										0.00	0	0
N5D23 On 20/06/2023 Spot Bond				101.53872		101.51158				0.00	0	0
Total N5D23 SPOT										0.00	0	0
Total For N5D23										0.00	0	0
N5E23 On 20/06/2023 Spot Bond				111.22206		111.18099				0.00	0	0
Total N5E23 SPOT										0.00	0	0
Total For N5E23										0.00	0	0
N5F23L On 20/06/2023 Spot Bond			100.00000	12.47759	100.00000	12.44670				0.00	0	0
Total N5F23U SPOT										0.00	0	0
Total For N5F23U										0.00	0	0
N5G23I On 20/06/2023 Spot Bond			100.00000	13.33605	100.00000	13.30303				0.00	0	0
Total N5G23U SPOT										0.00	0	0
Total For N5G23U										0.00	0	0
NAM01 On 19/11/2022 Spot Bond			10.48500	92.51771	10.54500	92.25252				0.00	0	2,000,000,000
Total NAM01 SPOT										0.00	0	2,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NAM01									0.00	0	2,000,000,000
NAM02 On 29/06/2020 Spot Bond			9.72000	100.86508	9.78500	100.65603			0.00	0	0
Total NAM02 SPOT									0.00	0	0
Total For NAM02									0.00	0	0
NAM03 On 01/08/2023 Spot Bond			10.03500	100.46995	10.09500	100.16255			0.00	0	0
Total NAM03 SPOT									0.00	0	0
Total For NAM03									0.00	0	0
NAM04 On 01/08/2026 Spot Bond			10.58500	99.92686	10.65000	99.51770			0.00	0	0
Total NAM04 SPOT									0.00	0	0
Total For NAM04									0.00	0	0
NBK11/ On 28/11/2020 Spot Bond			9.11000	101.30075	9.16500	101.10362			0.00	0	100,000,000
Total NBK11A SPOT									0.00	0	100,000,000
Total For NBK11A									0.00	0	100,000,000
NBK12/ On 19/03/2021 Spot Bond			9.78000	102.49554	9.84500	102.25542			0.00	0	0
Total NBK12A SPOT									0.00	0	0
Total For NBK12A									0.00	0	0
NBK12/ On 19/03/2021 Spot Bond			9.38000	103.81882	9.38000	103.79253			0.00	0	0
Total NBK12A/R208 SPOT									0.00	0	0
Total For NBK12A/R208									0.00	0	0
NBK13/ On 19/03/2024 Spot Bond			9.78500	103.68402	9.84500	103.35586			0.00	0	0
Total NBK13A SPOT									0.00	0	0
Total For NBK13A									0.00	0	0
NBK13/ On 21/02/2017 Spot Bond				102.03828		102.01706			0.00	0	1,560,000,000
Total NBK13B SPOT									0.00	0	1,560,000,000
Total For NBK13B									0.00	0	1,560,000,000
NBK14/ On 25/06/2021 Spot Bond			9.37000	100.99920	9.43500	100.74591			0.00	0	0
Total NBK14A SPOT									0.00	0	0
Total For NBK14A									0.00	0	0
NBK15/ On 11/02/2022 Spot Bond			9.82000	96.08218	9.88500	95.81158			0.00	0	0
Total NBK15A SPOT									0.00	0	0
Total For NBK15A									0.00	0	0
NBK15/ On 27/08/2017 Spot Bond				102.12639		102.10425			0.00	0	0
Total NBK15B SPOT									0.00	0	0
Total For NBK15B									0.00	0	0
NBK16/ On 12/02/2025 Spot Bond			10.79500	92.91477	10.86000	92.56241			0.00	0	860,000,000
Total NBK16A SPOT									0.00	0	860,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NBK16A									0.00	0	860,000,000
NBK17, On 22/04/2026 Spot Bond			10.96500	97.32864	11.03000	96.94500			219,300,000,000.00	20,000,000	1,230,000,000
Total NBK17A SPOT									219,300,000,000.00	20,000,000	1,230,000,000
Total For NBK17A									219,300,000,000.00	20,000,000	1,230,000,000
NBK18, On 01/06/2020 Spot Bond			9.52500	101.14746	9.58000	100.96976			3,810,000,000,000.00	400,000,000	200,000,000
Total NBK18A SPOT									3,810,000,000,000.00	400,000,000	200,000,000
Total For NBK18A									3,810,000,000,000.00	400,000,000	200,000,000
NBK18I On 20/03/2017 Spot Bond				101.26032		101.23756			0.00	0	0
Total NBK18B SPOT									0.00	0	0
Total For NBK18B									0.00	0	0
NBK19, On 01/06/2022 Spot Bond			9.97000	100.62551	10.03500	100.33853			0.00	0	0
Total NBK19A SPOT									0.00	0	0
Total For NBK19A									0.00	0	0
NBK19I On 26/06/2017 Spot Bond				101.15459		101.13238			0.00	0	0
Total NBK19B SPOT									0.00	0	0
Total For NBK19B									0.00	0	0
NBK19I On 26/06/2017 Spot Bond			100.00000	91.85805	100.00000	91.62898			0.00	0	0
Total NBK19B/JIBAR SPOT									0.00	0	0
Total For NBK19B/JIBAR									0.00	0	0
NBK20, On 01/06/2026 Spot Bond			10.68500	100.21636	10.75000	99.81611			213,700,000,000.00	20,000,000	10,000,000
Total NBK20A SPOT									213,700,000,000.00	20,000,000	10,000,000
Total For NBK20A									213,700,000,000.00	20,000,000	10,000,000
NBK20I On 25/06/2021 Spot Bond				99.20315		99.18025			0.00	0	0
Total NBK20B SPOT									0.00	0	0
Total For NBK20B									0.00	0	0
NBK21, On 21/07/2027 Spot Bond			11.23500	97.02458	11.30000	96.61275			0.00	0	0
Total NBK21A SPOT									0.00	0	0
Total For NBK21A									0.00	0	0
NBK21I On 10/11/2017 Spot Bond				100.24207		100.22120			0.00	0	0
Total NBK21B SPOT									0.00	0	0
Total For NBK21B									0.00	0	0
NBK22, On 19/11/2022 Spot Bond			9.35500	105.52036	9.37000	105.42674			0.00	0	0
Total NBK22A SPOT									0.00	0	0
Total For NBK22A									0.00	0	0
NBK22I On 12/02/2018 Spot Bond				100.25819		100.23680			0.00	0	0
Total NBK22B SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NBK22B										0.00	0	0
NBK23, On 19/11/2025 Spot Bond			10.88500	101.42131	10.95000	101.03375				0.00	0	0
Total NBK23A SPOT										0.00	0	0
Total For NBK23A										0.00	0	0
NBK23I On 12/02/2020 Spot Bond				99.89255		99.86999				0.00	0	0
Total NBK23B SPOT										0.00	0	0
Total For NBK23B										0.00	0	0
NBK24, On 19/11/2027 Spot Bond			11.13500	101.35466	11.20000	100.92688				0.00	0	1,000,000,000
Total NBK24A SPOT										0.00	0	1,000,000,000
Total For NBK24A										0.00	0	1,000,000,000
NBK24I On 11/02/2022 Spot Bond				100.02287		100.00007				0.00	0	0
Total NBK24B SPOT										0.00	0	0
Total For NBK24B										0.00	0	0
NBK25, On 17/02/2023 Spot Bond			10.02500	102.73014	10.08500	102.43248				0.00	0	0
Total NBK25A SPOT										0.00	0	0
Total For NBK25A										0.00	0	0
NBK25I On 12/02/2025 Spot Bond				99.96893		99.94502				0.00	0	0
Total NBK25B SPOT										0.00	0	0
Total For NBK25B										0.00	0	0
NBK26, On 10/05/2023 Spot Bond			100.00000	13.81150	100.00000	13.78059				0.00	0	0
Total NBK26A SPOT										0.00	0	0
Total For NBK26A										0.00	0	0
NBK26I On 22/04/2026 Spot Bond				100.57771		100.55137				0.00	0	0
Total NBK26B SPOT										0.00	0	0
Total For NBK26B										0.00	0	0
NBK27, On 10/05/2026 Spot Bond			10.22500	108.36683	10.29000	107.94107				0.00	0	0
Total NBK27A SPOT										0.00	0	0
Total For NBK27A										0.00	0	0
NBK27I On 01/06/2018 Spot Bond				102.09301		102.07007				0.00	60,000,000	30,000,000
Total NBK27B SPOT										0.00	60,000,000	30,000,000
Total For NBK27B										0.00	60,000,000	30,000,000
NBK28, On 02/08/2023 Spot Bond			10.03500	100.20743	10.09500	99.90043				0.00	0	0
Total NBK28A SPOT										0.00	0	0
Total For NBK28A										0.00	0	0
NBK28I On 19/11/2020 Spot Bond				99.86222		102.05853				0.00	0	0
Total NBK28B SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NBK28B										0.00	0	0
NBK29 On 31/07/2026 Spot Bond			10.58500	99.89609	10.65000	99.48716				0.00	0	0
Total NBK29A SPOT										0.00	0	0
Total For NBK29A										0.00	0	0
NBK29I On 18/02/2019 Spot Bond				100.04639		100.02357				0.00	0	0
Total NBK29B SPOT										0.00	0	0
Total For NBK29B										0.00	0	0
NBK30I On 18/02/2021 Spot Bond				99.85823		99.83431				0.00	0	0
Total NBK30B SPOT										0.00	0	0
Total For NBK30B										0.00	0	0
NBK31I On 17/02/2023 Spot Bond				99.92321		99.89764				0.00	0	0
Total NBK31B SPOT										0.00	0	0
Total For NBK31B										0.00	0	0
NBK32I On 26/02/2019 Spot Bond				101.89211		101.86825				0.00	0	0
Total NBK32B SPOT										0.00	0	0
Total For NBK32B										0.00	0	0
NBK33I On 10/05/2019 Spot Bond				100.39129		100.36920				0.00	0	0
Total NBK33B SPOT										0.00	0	0
Total For NBK33B										0.00	0	0
NBK34I On 10/05/2021 Spot Bond				100.09366		100.07040				0.00	60,000,000	30,000,000
Total NBK34B SPOT										0.00	60,000,000	30,000,000
Total For NBK34B										0.00	60,000,000	30,000,000
NBK35I On 10/05/2023 Spot Bond				100.09580		100.07200				0.00	0	0
Total NBK35B SPOT										0.00	0	0
Total For NBK35B										0.00	0	0
NBK36I On 10/05/2026 Spot Bond				100.09831		100.07383				0.00	0	0
Total NBK36B SPOT										0.00	0	0
Total For NBK36B										0.00	0	0
NBK37I On 02/08/2019 Spot Bond				100.33492		100.31036				0.00	60,000,000	30,000,000
Total NBK37B SPOT										0.00	60,000,000	30,000,000
Total For NBK37B										0.00	60,000,000	30,000,000
NBK38I On 02/08/2021 Spot Bond				100.30228		100.27676				0.00	0	0
Total NBK38B SPOT										0.00	0	0
Total For NBK38B										0.00	0	0
NBK3A On 09/09/2019 Spot Bond			8.64500	111.15087	8.70500	110.98410				0.00	0	0
Total NBK3A SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NBK3A										0.00	0	0
NBK3A On 09/09/2019 Spot Bond			100.00000	27.30984	100.00000	27.24873				0.00	0	0
Total NBK3A/R204 SPOT										0.00	0	0
Total For NBK3A/R204										0.00	0	0
NBK4 On 28/10/2024 Spot Bond			11.36000	43.66374	11.42500	43.45508				0.00	0	0
Total NBK4 SPOT										0.00	0	0
Total For NBK4										0.00	0	0
NBK40I On 31/07/2026 Spot Bond				100.37583		100.34918				0.00	0	0
Total NBK40B SPOT										0.00	0	0
Total For NBK40B										0.00	0	0
NBK7B On 19/04/2020 Spot Bond				100.68699		100.66058				0.00	0	0
Total NBK7B SPOT										0.00	0	0
Total For NBK7B										0.00	0	0
NCLN7 On 15/08/2017 Spot Bond				99.97641		99.95259				0.00	0	0
Total NCLN74 SPOT										0.00	0	0
Total For NCLN74										0.00	0	0
NCLN7 On 20/09/2017 Spot Bond				101.38442		101.36007				0.00	0	0
Total NCLN75 SPOT										0.00	0	0
Total For NCLN75										0.00	0	0
NCLN7 On 09/10/2017 Spot Bond				101.10329		101.07874				0.00	0	0
Total NCLN77 SPOT										0.00	0	0
Total For NCLN77										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				101.44899		101.42346				0.00	0	0
Total NCLN82 SPOT										0.00	0	0
Total For NCLN82										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	10.04343	100.00000	10.01856				0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	10.04343	100.00000	10.01856				0.00	0	0
Total NCLN82/JIBAR SPOT										0.00	0	0
Total For NCLN82/JIBAR										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.53000	104.94624	10.59500	104.59640				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				101.44139		101.41600				0.00	0	0
Total NCLN84 SPOT										0.00	0	0
Total For NCLN84										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.56500	103.87114	10.63000	103.52397				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				101.44899		101.42346				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN8 On 20/03/2017 Spot Bond				101.32443		101.30116				0.00	0	0
Total NCLN89 SPOT										0.00	0	0
Total For NCLN89										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				101.46105		101.43530				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				101.47624		101.45022				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NCLN9 On 02/03/2018 Spot Bond				101.82693		101.80254				0.00	0	0
Total NCLN92 SPOT										0.00	0	0
Total For NCLN92										0.00	0	0
NCLN9 On 09/04/2018 Spot Bond				100.89638		100.87161				0.00	0	0
Total NCLN93 SPOT										0.00	0	0
Total For NCLN93										0.00	0	0
NCLN9 On 20/09/2020 Spot Bond				101.35364		101.32821				0.00	0	0
Total NCLN94 SPOT										0.00	0	0
Total For NCLN94										0.00	0	0
NCLN9 On 08/10/2018 Spot Bond				100.89643		100.87166				0.00	0	0
Total NCLN95 SPOT										0.00	0	0
Total For NCLN95										0.00	0	0
NED01 On 22/12/2021 Spot Bond			100.00000	14.44565	100.00000	14.40988				0.00	0	0
Total NED01U SPOT										0.00	0	0
Total For NED01U										0.00	0	0
NED13 On 25/07/2023 Spot Bond				100.56309		100.53498				0.00	0	0
Total NED13 SPOT										0.00	0	0
Total For NED13										0.00	0	0
NED14 On 29/11/2023 Spot Bond				101.77604		101.74869				0.00	0	0
Total NED14 SPOT										0.00	0	0
Total For NED14										0.00	0	0
NED15 On 08/04/2024 Spot Bond			10.40500	103.84983	10.46500	103.70779				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NED15 SPOT										0.00	0	0
Total For NED15										0.00	0	0
NED16 On 08/04/2024 Spot Bond				99.19335		99.16456				0.00	0	0
Total NED16 SPOT										0.00	0	0
Total For NED16										0.00	0	0
NED17 On 14/10/2024 Spot Bond				100.81219		100.78416				0.00	0	0
Total NED17 SPOT										0.00	0	0
Total For NED17										0.00	0	0
NED18 On 16/01/2025 Spot Bond				100.81185		100.78382				0.00	0	0
Total NED18 SPOT										0.00	0	0
Total For NED18										0.00	0	0
NED19 On 01/07/2025 Spot Bond				101.26105		101.23121				0.00	0	0
Total NED19 SPOT										0.00	0	0
Total For NED19										0.00	0	0
NED20 On 01/07/2020 Spot Bond			11.44500	100.91907	11.50000	100.73775				0.00	0	1,990,000,000
Total NED20 SPOT										0.00	0	1,990,000,000
Total For NED20										0.00	0	1,990,000,000
NED9 On 06/07/2017 Spot Bond				100.85162		100.83000				0.00	0	0
Total NED9 SPOT										0.00	0	0
Total For NED9										0.00	0	0
NEDH1 On 20/11/2018 Spot Bond			9.44500	112.44031	9.44500	112.41164				0.00	0	0
Total NEDH1A SPOT										0.00	0	0
Total For NEDH1A										0.00	0	0
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NEDH1B SPOT										0.00	0	0
Total For NEDH1B										0.00	0	0
NEDT1 On 21/05/2021 Spot Bond				105.73920		105.69917				0.00	0	60,000,000
Total NEDT1A SPOT										0.00	0	60,000,000
Total For NEDT1A										0.00	0	60,000,000
NEDT1 On 26/11/2021 Spot Bond				103.02543		102.98813				0.00	0	10,000,000
Total NEDT1B SPOT										0.00	0	10,000,000
Total For NEDT1B										0.00	0	10,000,000
NET50 On 08/08/2017 Spot Bond				100.16010		100.13723				0.00	0	0
Total NET50 SPOT										0.00	0	0
Total For NET50										0.00	0	0
NGL01 On 22/09/2021 Spot Bond				101.69045		101.65940				0.00	0	60,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NGL01 SPOT									0.00	0	60,000,000
Total For NGL01									0.00	0	60,000,000
NHM00 On 25/11/2020 Spot Bond			10.00000	105.37500	10.00000	105.34800			0.00	0	0
Total NHM001/JIBAR SPOT									0.00	0	0
Total For NHM001/JIBAR									0.00	0	0
NHM00 On 12/05/2021 Spot Bond			13.50000	103.45047	13.50000	103.41315			0.00	0	0
Total NHM002 SPOT									0.00	0	0
Total For NHM002									0.00	0	0
NHM00 On 09/10/2019 Spot Bond				102.05257		102.02135			0.00	0	0
Total NHM003 SPOT									0.00	0	0
Total For NHM003									0.00	0	0
NILB11 On 31/01/2025 Spot Bond			2.94000	119.68913	2.92000	119.83970			0.00	0	0
Total NILB11 SPOT									0.00	0	0
Total For NILB11									0.00	0	0
NILB12 On 07/12/2033 Spot Bond			3.45000	205.81424	3.45000	205.77120			0.00	0	0
Total NILB12 SPOT									0.00	0	0
Total For NILB12									0.00	0	0
NILB13 On 31/01/2025 Spot Bond			3.33000	116.35243	3.31000	116.49699			0.00	0	0
Total NILB13 SPOT									0.00	0	0
Total For NILB13									0.00	0	0
NILB14 On 31/03/2028 Spot Bond			3.51000	163.03859	3.51000	163.00423			0.00	0	0
Total NILB14 SPOT									0.00	0	0
Total For NILB14									0.00	0	0
NILB15 On 31/03/2028 Spot Bond			3.58000	161.97127	3.58000	161.93683			0.00	0	0
Total NILB15 SPOT									0.00	0	0
Total For NILB15									0.00	0	0
NMP20 On 24/07/2020 Spot Bond			8.94500	101.70949	9.00000	101.52381			0.00	0	0
Total NMP20N SPOT									0.00	0	0
Total For NMP20N									0.00	0	0
NPL10L On 03/04/2017 Spot Bond			100.00000	89.92133	100.00000	89.70413			0.00	0	0
Total NPL10U SPOT									0.00	0	0
Total For NPL10U									0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			9.57500	104.77077	9.63000	104.58876			0.00	0	0
Total NQ1A10 SPOT									0.00	0	0
Total For NQ1A10									0.00	0	0
NQ1A1 On 22/05/2048 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NQ1A16 SPOT										0.00	0	0
Total For NQ1A16										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				101.95375		101.93111				0.00	0	0
Total NQ1A17 SPOT										0.00	0	0
Total For NQ1A17										0.00	0	0
NQ1A1 On 22/05/2049 Spot Bond				101.91928		101.89706				0.00	0	0
Total NQ1A18 SPOT										0.00	0	0
Total For NQ1A18										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				102.30544		102.28256				0.00	60,000,000	30,000,000
Total NQ1A19 SPOT										0.00	60,000,000	30,000,000
Total For NQ1A19										0.00	60,000,000	30,000,000
NQ1A2 On 22/05/2019 Spot Bond				102.05091		102.02603				0.00	0	0
Total NQ1A21 SPOT										0.00	0	0
Total For NQ1A21										0.00	0	0
NQ1A2 On 22/05/2017 Spot Bond				101.92940		101.90602				0.00	0	0
Total NQ1A22 SPOT										0.00	0	0
Total For NQ1A22										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			9.77500	104.80851	9.83000	104.62644				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2050 Spot Bond				101.98822		101.96516				0.00	0	0
Total NQ1B15 SPOT										0.00	0	0
Total For NQ1B15										0.00	0	0
NQ1B1 On 22/05/2049 Spot Bond				101.96525		101.94247				0.00	0	0
Total NQ1B16 SPOT										0.00	0	0
Total For NQ1B16										0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond				102.11910		102.09446				0.00	0	0
Total NQ1B17 SPOT										0.00	0	0
Total For NQ1B17										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			9.97500	104.84628	10.03000	104.66416				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2050 Spot Bond				102.01120		101.98787				0.00	0	0
Total NQ1C15 SPOT										0.00	0	0
Total For NQ1C15										0.00	0	0
NQ1C1 On 22/05/2049 Spot Bond				102.02270		101.99923				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NQ1C16 SPOT										0.00	0	0
Total For NQ1C16										0.00	0	0
NQ1C1 On 22/05/2052 Spot Bond				102.21788		102.19204				0.00	0	0
Total NQ1C17 SPOT										0.00	0	0
Total For NQ1C17										0.00	0	0
NQF1D On 22/05/2020 Spot Bond				102.44758		102.41894				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NQF1D On 22/05/2050 Spot Bond				102.05716		102.03327				0.00	0	0
Total NQF1D7 SPOT										0.00	0	0
Total For NQF1D7										0.00	0	0
NQF1D On 22/05/2019 Spot Bond				102.34425		102.31573				0.00	0	0
Total NQF1D8 SPOT										0.00	0	0
Total For NQF1D8										0.00	0	0
NRA01: On 30/11/2018 Spot Bond			8.88500	107.98650	8.94500	107.85952				0.00	0	0
Total NRA018 SPOT										0.00	0	0
Total For NRA018										0.00	0	0
NRA02: On 31/10/2022 Spot Bond			9.77000	114.20792	9.83500	113.87989				0.00	0	400,000,000
Total NRA022 SPOT										0.00	0	400,000,000
Total For NRA022										0.00	0	400,000,000
NRA02: On 31/05/2023 Spot Bond			2.57000	180.99421	2.57000	180.96066				0.00	0	9,700,000,000
Total NRA023 SPOT										0.00	0	9,700,000,000
Total For NRA023										0.00	0	9,700,000,000
NRA02: On 30/11/2028 Spot Bond			11.36500	108.18859	11.43000	107.72307				0.00	0	5,040,000,000
Total NRA028 SPOT										0.00	0	5,040,000,000
Total For NRA028										0.00	0	5,040,000,000
NRA02: On 30/11/2028 Spot Bond			100.00000	14.51621	100.00000	14.48391				0.00	0	0
Total NRA028/R186 SPOT										0.00	0	0
Total For NRA028/R186										0.00	0	0
NTC16 On 22/03/2018 Spot Bond				101.81874		101.74317				0.00	160,000,000	3,000,000,000
Total NTC16 SPOT										0.00	160,000,000	3,000,000,000
Total For NTC16										0.00	160,000,000	3,000,000,000
NTC17 On 27/02/2017 Spot Bond				101.86544		101.84336				0.00	0	0
Total NTC17 SPOT										0.00	0	0
Total For NTC17										0.00	0	0
NTC18 On 27/02/2019 Spot Bond				102.55021		102.52681				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NTC18 SPOT										0.00	0	0
Total For NTC18										0.00	0	0
NTC19 On 27/07/2020 Spot Bond				100.46231		100.43657				0.00	0	0
Total NTC19 SPOT										0.00	0	0
Total For NTC19										0.00	0	0
NYT10 On 28/05/2020 Spot Bond				102.15870		102.13131				0.00	0	0
Total NYT101 SPOT										0.00	0	0
Total For NYT101										0.00	0	0
NYT102 On 28/05/2020 Spot Bond				102.64828		102.61446				0.00	0	0
Total NYT102 SPOT										0.00	0	0
Total For NYT102										0.00	0	0
NYT13U On 28/05/2020 Spot Bond			100.00000	23.91287	100.00000	23.85494				0.00	0	0
Total NYT13U SPOT										0.00	0	0
Total For NYT13U										0.00	0	0
OML02 On 21/11/2024 Spot Bond				102.17278		102.14687				0.00	0	0
Total OML02 SPOT										0.00	0	0
Total For OML02										0.00	0	0
OML03 On 27/11/2019 Spot Bond			10.09500	99.99772	10.15000	99.84145				0.00	0	0
Total OML03 SPOT										0.00	0	0
Total For OML03										0.00	0	0
OML04 On 19/03/2025 Spot Bond				101.65332		101.62698				0.00	0	0
Total OML04 SPOT										0.00	0	0
Total For OML04										0.00	0	0
OML05 On 19/03/2025 Spot Bond			10.30000	102.57267	10.36500	102.37721				0.00	0	1,500,000,000
Total OML05 SPOT										0.00	0	1,500,000,000
Total For OML05										0.00	0	1,500,000,000
OML06 On 19/03/2022 Spot Bond			10.96500	101.73225	11.02500	101.47656				0.00	0	1,500,000,000
Total OML06 SPOT										0.00	0	1,500,000,000
Total For OML06										0.00	0	1,500,000,000
OML07 On 19/03/2025 Spot Bond			11.68500	100.70070	11.75000	100.34383				0.00	0	960,000,000
Total OML07 SPOT										0.00	0	960,000,000
Total For OML07										0.00	0	960,000,000
OML08 On 14/09/2025 Spot Bond				101.94396		101.91781				0.00	0	0
Total OML08 SPOT										0.00	0	0
Total For OML08										0.00	0	0
OML09 On 14/09/2022 Spot Bond			10.95500	104.36269	11.01500	104.08693				0.00	0	1,050,500,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total OML09 SPOT										0.00	0	1,050,500,000
Total For OML09										0.00	0	1,050,500,000
OML10 On 14/09/2025 Spot Bond			11.68500	102.99135	11.75000	102.61765				0.00	0	940,000,000
Total OML10 SPOT										0.00	0	940,000,000
Total For OML10										0.00	0	940,000,000
PMM12 On 25/11/2020 Spot Bond			10.00000	105.37500	10.00000	105.34800				0.00	0	0
Total PMM12/JIBAR SPOT										0.00	0	0
Total For PMM12/JIBAR										0.00	0	0
PMM25 On 07/03/2017 Spot Bond				101.65800		101.63413				0.00	0	0
Total PMM25 SPOT										0.00	0	0
Total For PMM25										0.00	0	0
PMM28 On 02/03/2017 Spot Bond				101.68875		101.66558				0.00	0	0
Total PMM28 SPOT										0.00	0	0
Total For PMM28										0.00	0	0
PMM29 On 04/09/2017 Spot Bond				101.69589		101.67219				0.00	0	0
Total PMM29 SPOT										0.00	0	0
Total For PMM29										0.00	0	0
PMM30 On 07/09/2017 Spot Bond				101.64849		101.62476				0.00	0	0
Total PMM30 SPOT										0.00	0	0
Total For PMM30										0.00	0	0
PMM31 On 04/05/2017 Spot Bond				100.17976		100.15726				0.00	0	0
Total PMM31 SPOT										0.00	0	0
Total For PMM31										0.00	0	0
PMM32 On 25/05/2017 Spot Bond				101.84966		101.82643				0.00	0	0
Total PMM32 SPOT										0.00	0	0
Total For PMM32										0.00	0	0
PPC00: On 31/12/2018 Spot Bond				96.95902		96.93027				0.00	0	0
Total PPC002 SPOT										0.00	0	0
Total For PPC002										0.00	0	0
PPC00: On 31/10/2019 Spot Bond				96.79791		96.77199				0.00	0	0
Total PPC003 SPOT										0.00	0	0
Total For PPC003										0.00	0	0
PPC00: On 30/06/2021 Spot Bond			10.01500	100.27759	10.01500	100.25939				0.00	0	0
Total PPC004 SPOT										0.00	0	0
Total For PPC004										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total PRE1A1 SPOT										0.00	0	0
Total For PRE1A1										0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.38299		100.35849				0.00	0	0
Total PRE1A3 SPOT										0.00	0	0
Total For PRE1A3										0.00	0	0
PRE1B On 27/01/2028 Spot Bond				100.44714		100.42224				0.00	0	0
Total PRE1B1 SPOT										0.00	0	0
Total For PRE1B1										0.00	0	0
PRE1C On 27/01/2028 Spot Bond				100.48865		100.46143				0.00	0	0
Total PRE1C1 SPOT										0.00	0	0
Total For PRE1C1										0.00	0	0
PRE1D On 27/01/2028 Spot Bond				100.49829		100.47053				0.00	0	0
Total PRE1D1 SPOT										0.00	0	0
Total For PRE1D1										0.00	0	0
R186 On 21/12/2026 Spot Bond			8.78500	112.71370	8.85000	112.23427			938,868,849,023,000.00	1,700,497,307,800	471,262,873,400	
Total R186 SPOT									18,868,849,023,000.00	700,497,307,800	471,262,873,400	
Total For R186									18,868,849,023,000.00	700,497,307,800	471,262,873,400	
R197 On 07/12/2023 Spot Bond			2.07000	296.36291	2.07000	296.31200			6,727,500,000,000.00	3,250,000,000	31,120,728,000	
Total R197 SPOT									6,727,500,000,000.00	3,250,000,000	31,120,728,000	
Total For R197									6,727,500,000,000.00	3,250,000,000	31,120,728,000	
R202 On 07/12/2033 Spot Bond			2.07000	245.70781	2.07000	245.66560			4,696,830,000,000.00	2,269,000,000	200,474,492,700	
Total R202 SPOT									4,696,830,000,000.00	2,269,000,000	200,474,492,700	
Total For R202									4,696,830,000,000.00	2,269,000,000	200,474,492,700	
R203 On 28/02/2023 Spot Bond			8.38500	100.60814	8.44500	100.31099			143,369,638,500,000.00	374,880,100,000	533,980,971,800	
Total R203 SPOT									13,369,638,500,000.00	374,880,100,000	533,980,971,800	
Total For R203									13,369,638,500,000.00	374,880,100,000	533,980,971,800	
R203 On 15/09/2017 Spot Bond			7.61500	103.80748	7.63000	103.77760			687,654,244,172,000.00	90,302,592,800	556,743,213,300	
Total R203 SPOT									17,654,244,172,000.00	90,302,592,800	556,743,213,300	
Total For R203									17,654,244,172,000.00	90,302,592,800	556,743,213,300	
R2030 On 31/01/2030 Spot Bond			9.18500	91.42996	9.25500	90.91755			989,866,746,500,000.00	761,008,900,000	763,405,400,000	
Total R2030 SPOT									19,866,746,500,000.00	761,008,900,000	763,405,400,000	
Total For R2030									19,866,746,500,000.00	761,008,900,000	763,405,400,000	
R2032 On 31/03/2032 Spot Bond			9.31500	94.53952	9.38500	93.99109			204,290,500,000,000.00	558,700,000,000	359,457,900,000	
Total R2032 SPOT									14,290,500,000,000.00	558,700,000,000	359,457,900,000	
Total For R2032									14,290,500,000,000.00	558,700,000,000	359,457,900,000	
R2035 On 28/02/2035 Spot Bond			9.45500	99.11144	9.53000	98.47023			554,284,400,000,000.00	481,680,000,000	575,510,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2035 SPOT									4,284,400,000,000.00	481,680,000,000	575,510,000,000
Total For R2035									4,284,400,000,000.00	481,680,000,000	575,510,000,000
R2037 On 31/01/2037 Spot Bond			9.53000	91.19897	9.60500	90.56214			172,190,000,000,000.00	123,000,000,000	699,418,000,000
Total R2037 SPOT									2,190,000,000,000.00	123,000,000,000	599,418,000,000
Total For R2037									2,190,000,000,000.00	123,000,000,000	599,418,000,000
R204 On 21/12/2018 Spot Bond			7.70500	101.69235	7.76500	101.56912			971,520,777,906,000.00	126,089,653,200	489,991,231,200
Total R204 SPOT									1,520,777,906,000.00	126,089,653,200	489,991,231,200
Total For R204									1,520,777,906,000.00	126,089,653,200	489,991,231,200
R2040 On 31/01/2040 Spot Bond			9.54000	95.34632	9.61500	94.66014			496,921,400,000,000.00	156,910,000,000	309,749,839,500
Total R2040 SPOT									16,921,400,000,000.00	156,910,000,000	309,749,839,500
Total For R2040									16,921,400,000,000.00	156,910,000,000	309,749,839,500
R2044 On 31/01/2044 Spot Bond			9.57500	92.40707	9.65000	91.71562			609,775,000,000,000.00	377,000,000,000	341,404,800,000
Total R2044 SPOT									19,775,000,000,000.00	377,000,000,000	341,404,800,000
Total For R2044									19,775,000,000,000.00	377,000,000,000	341,404,800,000
R2048 On 28/02/2048 Spot Bond			9.57000	95.93156	9.64500	95.22361			223,398,100,000,000.00	232,330,000,000	270,552,800,000
Total R2048 SPOT									13,398,100,000,000.00	232,330,000,000	270,552,800,000
Total For R2048									13,398,100,000,000.00	232,330,000,000	270,552,800,000
R207 On 15/01/2020 Spot Bond			7.89500	98.93938	7.95000	98.77876			257,855,168,804,000.00	285,985,455,200	392,150,111,700
Total R207 SPOT									17,855,168,804,000.00	285,985,455,200	392,150,111,700
Total For R207									17,855,168,804,000.00	285,985,455,200	392,150,111,700
R208 On 31/03/2021 Spot Bond			8.07000	97.97485	8.13500	97.73569			441,367,527,604,000.00	302,523,857,200	807,935,527,600
Total R208 SPOT									11,367,527,604,000.00	302,523,857,200	807,935,527,600
Total For R208									11,367,527,604,000.00	302,523,857,200	807,935,527,600
R209 On 31/03/2036 Spot Bond			9.42500	74.44049	9.50000	73.90802			131,141,318,000,000.00	968,821,360,000	995,609,156,200
Total R209 SPOT									11,141,318,000,000.00	968,821,360,000	995,609,156,200
Total For R209									11,141,318,000,000.00	968,821,360,000	995,609,156,200
R210 On 31/03/2028 Spot Bond			2.02000	187.80354	2.02000	187.77154			1,616,000,000,000.00	800,000,000	138,379,900,000
Total R210 SPOT									1,616,000,000,000.00	800,000,000	138,379,900,000
Total For R210									1,616,000,000,000.00	800,000,000	138,379,900,000
R212 On 31/01/2022 Spot Bond			2.06000	146.67812	2.06000	146.65292			25,956,000,000,000.00	12,600,000,000	125,154,293,300
Total R212 SPOT									15,956,000,000,000.00	12,600,000,000	125,154,293,300
Total For R212									15,956,000,000,000.00	12,600,000,000	125,154,293,300
R213 On 28/02/2031 Spot Bond			9.20500	86.04092	9.27500	85.54294			849,770,981,836,000.00	92,316,239,200	659,200,746,400
Total R213 SPOT									19,770,981,836,000.00	92,316,239,200	659,200,746,400
Total For R213									19,770,981,836,000.00	92,316,239,200	659,200,746,400
R214 On 28/02/2041 Spot Bond			9.50500	74.77015	9.58000	74.21413			373,323,674,512,000.00	144,484,342,400	669,566,600,100

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R214 SPOT									'3,323,674,512,000.00	144,484,342,400	569,566,600,100
Total For R214									'3,323,674,512,000.00	144,484,342,400	569,566,600,100
R337C On 21/06/2020 Spot Bond			8.54000	75.57395	8.54000	75.55659			0.00	0	0
Total R337C SPOT									0.00	0	0
Total For R337C									0.00	0	0
R347C On 21/06/2025 Spot Bond			9.05000	47.76011	9.05000	47.74850			0.00	0	0
Total R347C SPOT									0.00	0	0
Total For R347C									0.00	0	0
RCG01 On 24/10/2019 Spot Bond				100.52674		100.50161			0.00	0	0
Total RCG01B SPOT									0.00	0	0
Total For RCG01B									0.00	0	0
RCG01 On 24/10/2017 Spot Bond				100.48937		100.46604			0.00	0	0
Total RCG01C SPOT									0.00	0	0
Total For RCG01C									0.00	0	0
RCSB0 On 12/04/2018 Spot Bond				101.91757		101.88930			0.00	0	0
Total RCSB05 SPOT									0.00	0	0
Total For RCSB05									0.00	0	0
RCSB0 On 10/12/2017 Spot Bond				102.22651		102.20099			0.00	0	0
Total RCSB07 SPOT									0.00	0	0
Total For RCSB07									0.00	0	0
RCSB1 On 30/04/2017 Spot Bond			100.00000	84.42699	100.00000	84.23555		796,000,000,000,000.00	7,960,000,000	3,980,000,000	
Total RCSB1U SPOT								16,000,000,000,000.00	7,960,000,000	3,980,000,000	
Total For RCSB1U								16,000,000,000,000.00	7,960,000,000	3,980,000,000	
RCSB2 On 24/07/2017 Spot Bond			100.00000	83.91608	100.00000	83.72093		0.00	0	0	
Total RCSB2U SPOT								0.00	0	0	
Total For RCSB2U								0.00	0	0	
RCSB3 On 17/03/2017 Spot Bond			100.00000	94.29742	100.00000	94.05990		996,000,000,000,000.00	9,960,000,000	4,980,000,000	
Total RCSB3U SPOT								16,000,000,000,000.00	9,960,000,000	4,980,000,000	
Total For RCSB3U								16,000,000,000,000.00	9,960,000,000	4,980,000,000	
RCSB6 On 31/03/2018 Spot Bond			100.00000	43.18134	100.00000	43.07441		60,000,000,000,000.00	600,000,000	200,000,000	
Total RCSB6U SPOT								10,000,000,000,000.00	600,000,000	200,000,000	
Total For RCSB6U								10,000,000,000,000.00	600,000,000	200,000,000	
RDF011 On 04/09/2017 Spot Bond			100.00000	62.26143	100.00000	62.08371		0.00	0	0	
Total RDF01U SPOT								0.00	0	0	
Total For RDF01U								0.00	0	0	
RDF021 On 04/12/2020 Spot Bond			100.00000	11.44522	100.00000	11.40971		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDF02U SPOT										0.00	0	0
Total For RDF02U										0.00	0	0
RDF03I On 04/04/2018 Spot Bond			100.00000	41.52983	100.00000	41.41128				0.00	0	0
Total RDF03U SPOT										0.00	0	0
Total For RDF03U										0.00	0	0
RDF04I On 04/10/2018 Spot Bond			100.00000	28.74570	100.00000	28.66365				0.00	0	0
Total RDF04U SPOT										0.00	0	0
Total For RDF04U										0.00	0	0
RDF05I On 04/12/2019 Spot Bond			100.00000	15.99183	100.00000	15.94618				0.00	0	0
Total RDF05U SPOT										0.00	0	0
Total For RDF05U										0.00	0	0
RDFB0 On 11/03/2018 Spot Bond				101.58331		101.55900				0.00	0	0
Total RDFB02 SPOT										0.00	0	0
Total For RDFB02										0.00	0	0
RDFB0 On 27/11/2017 Spot Bond				102.29941		102.27640				0.00	0	0
Total RDFB04 SPOT										0.00	0	0
Total For RDFB04										0.00	0	0
RDFB0 On 27/11/2019 Spot Bond				101.98506		101.95966				0.00	0	0
Total RDFB05 SPOT										0.00	0	0
Total For RDFB05										0.00	0	0
RDFB0 On 22/03/2019 Spot Bond				102.14844		102.12367				0.00	0	0
Total RDFB06 SPOT										0.00	0	0
Total For RDFB06										0.00	0	0
RDFB0 On 22/03/2019 Spot Bond			100.00000	24.55782	100.00000	24.49701				0.00	0	0
Total RDFB06/JIBAR SPOT										0.00	0	0
Total For RDFB06/JIBAR										0.00	0	0
RDFB0 On 30/09/2019 Spot Bond				101.37496		101.35047				0.00	0	0
Total RDFB07 SPOT										0.00	0	0
Total For RDFB07										0.00	0	0
RDFB0 On 30/09/2021 Spot Bond				101.06284		101.03763				0.00	0	0
Total RDFB08 SPOT										0.00	0	0
Total For RDFB08										0.00	0	0
RDFB0 On 02/12/2021 Spot Bond				101.87720		101.85211				0.00	0	0
Total RDFB09 SPOT										0.00	0	0
Total For RDFB09										0.00	0	0
RDFC3 On 23/03/2017 Spot Bond				101.25746		101.23409				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDFC30 SPOT										0.00	0	0
Total For RDFC30										0.00	0	0
RDFC3 On 02/06/2017 Spot Bond				101.73602		101.71288				0.00	0	0
Total RDFC33 SPOT										0.00	0	0
Total For RDFC33										0.00	0	0
RDFC3 On 07/07/2017 Spot Bond				100.42850		100.40465				0.00	0	0
Total RDFC34 SPOT										0.00	0	0
Total For RDFC34										0.00	0	0
RDFC3 On 05/10/2017 Spot Bond				100.93605		100.91287				0.00	0	0
Total RDFC35 SPOT										0.00	0	0
Total For RDFC35										0.00	0	0
REB01 On 21/05/2018 Spot Bond				99.82182		99.79768				0.00	0	0
Total REB01 SPOT										0.00	0	0
Total For REB01										0.00	0	0
REB01/On 21/05/2018 Spot Bond			100.00000	45.58165	100.00000	45.47123				0.00	0	0
Total REB01/JIBAR SPOT										0.00	0	0
Total For REB01/JIBAR										0.00	0	0
REB02 On 21/05/2018 Spot Bond				99.83081		99.80630				0.00	0	0
Total REB02 SPOT										0.00	0	0
Total For REB02										0.00	0	0
REBC0 On 19/05/2017 Spot Bond				99.86211		99.83916				0.00	0	0
Total REBC04 SPOT										0.00	0	0
Total For REBC04										0.00	0	0
RED10 On 13/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total RED101 SPOT										0.00	0	0
Total For RED101										0.00	0	0
RED20 On 05/07/2018 Spot Bond				101.30912		101.27652				0.00	0	0
Total RED201 SPOT										0.00	0	0
Total For RED201										0.00	0	0
RED20:On 05/04/2019 Spot Bond				101.37908		101.34470				0.00	0	0
Total RED202 SPOT										0.00	0	0
Total For RED202										0.00	0	0
RED20:On 05/04/2019 Spot Bond				101.65342		101.61207				0.00	0	0
Total RED203 SPOT										0.00	0	0
Total For RED203										0.00	0	0
RED30 On 16/09/2021 Spot Bond				102.92619		102.89353				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RED301 SPOT										0.00	0	0
Total For RED301										0.00	0	0
RES011 On 02/03/2018 Spot Bond			100.00000	45.50555	100.00000	45.39287				0.00	0	0
Total RES01U SPOT										0.00	0	0
Total For RES01U										0.00	0	0
RES021 On 02/03/2019 Spot Bond			100.00000	24.08174	100.00000	24.02210				0.00	0	0
Total RES02U SPOT										0.00	0	0
Total For RES02U										0.00	0	0
RES031 On 02/03/2020 Spot Bond			100.00000	15.34677	100.00000	15.30876				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES041 On 02/03/2021 Spot Bond			100.00000	11.86505	100.00000	11.83567				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES15 On 12/11/2017 Spot Bond				100.25525		100.23286				0.00	0	0
Total RES15 SPOT										0.00	0	0
Total For RES15										0.00	0	0
RES18 On 05/02/2018 Spot Bond				100.20015		100.17473				0.00	0	0
Total RES18 SPOT										0.00	0	0
Total For RES18										0.00	0	0
RES30 On 07/03/2021 Spot Bond				101.73305		101.70807				0.00	0	0
Total RES30 SPOT										0.00	0	0
Total For RES30										0.00	0	0
RES32 On 20/10/2017 Spot Bond				100.69869		100.67421				0.00	0	0
Total RES32 SPOT										0.00	0	0
Total For RES32										0.00	0	0
RES34 On 25/08/2019 Spot Bond				102.03741		102.01262				0.00	0	0
Total RES34 SPOT										0.00	0	0
Total For RES34										0.00	0	0
RES35 On 25/08/2021 Spot Bond				102.06396		102.03883				0.00	0	0
Total RES35 SPOT										0.00	0	0
Total For RES35										0.00	0	0
RES36 On 21/10/2019 Spot Bond				100.56112		100.53571				0.00	0	0
Total RES36 SPOT										0.00	0	0
Total For RES36										0.00	0	0
RES37 On 12/07/2017 Spot Bond				100.75647		100.73355				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total RES37 SPOT									0.00	0	0
Total For RES37									0.00	0	0
RES38 On 01/08/2020 Spot Bond				100.33256		100.30691			0.00	0	0
Total RES38 SPOT									0.00	0	0
Total For RES38									0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total RMBI06 SPOT									0.00	0	0
Total For RMBI06									0.00	0	0
RP005 On 31/03/2017 Spot Bond				100.02759		99.95760			0.00	0	0
Total RP005 SPOT									0.00	0	0
Total For RP005									0.00	0	0
RP014 On 27/09/2019 Spot Bond				78.35005		78.30593			0.00	0	0
Total RP014 SPOT									0.00	0	0
Total For RP014									0.00	0	0
RP018 On 12/02/2020 Spot Bond			12.35000	101.53432	12.35000	101.50072			0.00	0	0
Total RP018 SPOT									0.00	0	0
Total For RP018									0.00	0	0
RP020 On 12/02/2020 Spot Bond			100.00000	20.16275	100.00000	20.11226			0.00	0	0
Total RP020 SPOT									0.00	0	0
Total For RP020									0.00	0	0
RPP011 On 31/08/2018 Spot Bond			100.00000	25.32008	100.00000	25.25738			0.00	0	0
Total RPP011U SPOT									0.00	0	0
Total For RPP011U									0.00	0	0
RPP081 On 30/04/2020 Spot Bond			100.00000	18.52479	100.00000	18.50209			0.00	0	0
Total RPP081U SPOT									0.00	0	0
Total For RPP081U									0.00	0	0
RPS001 On 16/11/2022 Spot Bond				104.26412		104.21507			0.00	0	0
Total RPS001 SPOT									0.00	0	0
Total For RPS001									0.00	0	0
RPS002 On 30/04/2025 Spot Bond				46.29073		46.29815			0.00	0	0
Total RPS002 SPOT									0.00	0	0
Total For RPS002									0.00	0	0
RW21 On 21/04/2021 Spot Bond			9.49500	104.75886	9.56000	104.50986			0.00	0	0
Total RW21 SPOT									0.00	0	0
Total For RW21									0.00	0	0
RW23 On 10/12/2023 Spot Bond			10.06500	99.00607	10.12500	98.69375			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RW23 SPOT										0.00	0	0
Total For RW23										0.00	0	0
RW28 On 10/12/2028 Spot Bond			10.91500	97.43597	10.98500	96.96450				0.00	0	0
Total RW28 SPOT										0.00	0	0
Total For RW28										0.00	0	0
S1325L On 28/02/2017 Spot Bond			100.00000	96.30607	100.00000	96.05263				0.00	0	0
Total S1325U SPOT										0.00	0	0
Total For S1325U										0.00	0	0
SBK12/ On 25/11/2020 Spot Bond			10.00000	105.37500	10.00000	105.34800				0.00	0	0
Total SBK12/R157 SPOT										0.00	0	0
Total For SBK12/R157										0.00	0	0
SBK14 On 01/12/2017 Spot Bond			8.59500	102.76664	8.61000	102.73146				0.00	0	0
Total SBK14 SPOT										0.00	0	0
Total For SBK14										0.00	0	0
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SBK15 SPOT										0.00	0	0
Total For SBK15										0.00	0	0
SBK16 On 15/03/2023 Spot Bond				101.13767		101.11089				0.00	0	0
Total SBK16 SPOT										0.00	0	0
Total For SBK16										0.00	0	0
SBK17 On 30/07/2024 Spot Bond				98.79136		98.76379				0.00	0	0
Total SBK17 SPOT										0.00	0	0
Total For SBK17										0.00	0	0
SBK18 On 24/10/2020 Spot Bond				98.89451		98.86778				0.00	2,020,000,000	1,010,000,000
Total SBK18 SPOT										0.00	2,020,000,000	1,010,000,000
Total For SBK18										0.00	2,020,000,000	1,010,000,000
SBK19 On 24/10/2019 Spot Bond				100.55784		100.53123				0.00	0	0
Total SBK19 SPOT										0.00	0	0
Total For SBK19										0.00	0	0
SBK20 On 02/12/2024 Spot Bond				103.16848		103.13907				0.00	0	0
Total SBK20 SPOT										0.00	0	0
Total For SBK20										0.00	0	0
SBK21 On 28/01/2025 Spot Bond				100.19646		100.16680				0.00	0	0
Total SBK21 SPOT										0.00	0	0
Total For SBK21										0.00	0	0
SBK22 On 28/05/2025 Spot Bond				102.46552		102.43590				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBK22 SPOT										0.00	0	0
Total For SBK22										0.00	0	0
SBK23 On 28/05/2022 Spot Bond			11.98500	100.82052	12.04500	100.56058				0.00	0	1,830,000,000
Total SBK23 SPOT										0.00	0	1,830,000,000
Total For SBK23										0.00	0	1,830,000,000
SBK24 On 19/10/2025 Spot Bond				100.30379		100.27380				0.00	0	0
Total SBK24 SPOT										0.00	0	0
Total For SBK24										0.00	0	0
SBK24/ On 19/10/2025 Spot Bond			100.00000	11.53107	100.00000	11.50252				0.00	0	0
Total SBK24/JIBAR SPOT										0.00	0	0
Total For SBK24/JIBAR										0.00	0	0
SBK25 On 25/04/2026 Spot Bond				100.95964		100.92804				0.00	0	70,000,000
Total SBK25 SPOT										0.00	0	70,000,000
Total For SBK25										0.00	0	70,000,000
SBK26 On 25/04/2021 Spot Bond			11.81000	105.15024	11.87500	104.90498				0.00	0	0
Total SBK26 SPOT										0.00	0	0
Total For SBK26										0.00	0	0
SBK9 On 10/04/2018 Spot Bond			9.05500	102.21004	9.11500	102.12105				0.00	0	2,760,000,000
Total SBK9 SPOT										0.00	0	2,760,000,000
Total For SBK9										0.00	0	2,760,000,000
SBN33 On 15/09/2017 Spot Bond			9.01500	103.02864	9.03000	102.99521				0.00	0	877,500,000
Total SBN33 SPOT										0.00	0	877,500,000
Total For SBN33										0.00	0	877,500,000
SBN45 On 15/09/2017 Spot Bond				101.62661		101.60368				0.00	0	0
Total SBN45 SPOT										0.00	0	0
Total For SBN45										0.00	0	0
SBS13 On 22/09/2017 Spot Bond			8.04500	104.04168	8.06000	104.01029				0.00	0	0
Total SBS13 SPOT										0.00	0	0
Total For SBS13										0.00	0	0
SBS16 On 22/09/2018 Spot Bond				101.77146		101.74791				0.00	0	0
Total SBS16 SPOT										0.00	0	0
Total For SBS16										0.00	0	0
SBS18 On 23/06/2018 Spot Bond				102.30047		102.27519				0.00	0	0
Total SBS18 SPOT										0.00	0	0
Total For SBS18										0.00	0	0
SBS19 On 23/06/2021 Spot Bond			9.37000	104.30091	9.43500	104.04258				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS19 SPOT										0.00	0	0
Total For SBS19										0.00	0	0
SBS20 On 15/05/2026 Spot Bond			10.17500	101.75733	10.24000	101.34836				0.00	0	0
Total SBS20 SPOT										0.00	0	0
Total For SBS20										0.00	0	0
SBS21 On 15/05/2026 Spot Bond				101.05845		101.03150				0.00	0	0
Total SBS21 SPOT										0.00	0	0
Total For SBS21										0.00	0	0
SBS23 On 23/05/2017 Spot Bond				99.84900		102.02884				0.00	0	0
Total SBS23 SPOT										0.00	0	0
Total For SBS23										0.00	0	0
SBS24 On 24/05/2019 Spot Bond				100.33905		102.56816				0.00	0	0
Total SBS24 SPOT										0.00	0	0
Total For SBS24										0.00	0	0
SBS25 On 24/05/2019 Spot Bond			8.60500	102.52291	8.61500	102.47868				0.00	0	0
Total SBS25 SPOT										0.00	0	0
Total For SBS25										0.00	0	0
SBS26 On 28/02/2017 Spot Bond			100.00000	96.30607	100.00000	96.05263				0.00	0	0
Total SBS26U SPOT										0.00	0	0
Total For SBS26U										0.00	0	0
SBS27 On 20/02/2024 Spot Bond			10.28500	99.07765	10.34500	98.75788				0.00	0	0
Total SBS27 SPOT										0.00	0	0
Total For SBS27										0.00	0	0
SBS28 On 23/04/2017 Spot Bond				100.53769		100.51513				0.00	0	0
Total SBS28 SPOT										0.00	0	0
Total For SBS28										0.00	0	0
SBS29 On 12/06/2019 Spot Bond			8.63500	101.62064	8.64500	101.57633				0.00	0	0
Total SBS29 SPOT										0.00	0	0
Total For SBS29										0.00	0	0
SBS3 On 25/05/2026 Spot Bond			10.36500	89.10217	10.43000	88.72929				0.00	0	0
Total SBS3 SPOT										0.00	0	0
Total For SBS3										0.00	0	0
SBS30 On 12/06/2019 Spot Bond				101.13300		101.10997				0.00	0	0
Total SBS30 SPOT										0.00	0	0
Total For SBS30										0.00	0	0
SBS31 On 27/06/2027 Spot Bond			10.33500	98.25102	10.40000	97.82765				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS31 SPOT										0.00	0	0
Total For SBS31										0.00	0	0
SBS32 On 19/09/2017 Spot Bond				101.54812		101.52603				0.00	0	0
Total SBS32 SPOT										0.00	0	0
Total For SBS32										0.00	0	0
SBS33 On 19/09/2019 Spot Bond				101.36620		101.34260				0.00	0	0
Total SBS33 SPOT										0.00	0	0
Total For SBS33										0.00	0	0
SBS34 On 19/09/2024 Spot Bond			10.58500	101.62195	10.65000	101.26557				0.00	0	1,450,000,000
Total SBS34 SPOT										0.00	0	1,450,000,000
Total For SBS34										0.00	0	1,450,000,000
SBS35 On 29/01/2018 Spot Bond				100.57645		100.55299				0.00	0	0
Total SBS35 SPOT										0.00	0	0
Total For SBS35										0.00	0	0
SBS36 On 29/01/2020 Spot Bond				100.36610		100.34151				0.00	0	0
Total SBS36 SPOT										0.00	0	0
Total For SBS36										0.00	0	0
SBS37 On 29/01/2020 Spot Bond			8.88500	98.02473	8.93000	97.88805				0.00	0	0
Total SBS37 SPOT										0.00	0	0
Total For SBS37										0.00	0	0
SBS38 On 29/01/2025 Spot Bond			10.01500	95.40138	10.08000	95.03703				0.00	0	0
Total SBS38 SPOT										0.00	0	0
Total For SBS38										0.00	0	0
SBS39 On 29/01/2030 Spot Bond			10.60500	94.19225	10.67500	93.70195				0.00	0	0
Total SBS39 SPOT										0.00	0	0
Total For SBS39										0.00	0	0
SBS4 On 16/11/2021 Spot Bond			9.84000	97.49459	9.90500	97.23376				0.00	0	580,000,000
Total SBS4 SPOT										0.00	0	580,000,000
Total For SBS4										0.00	0	580,000,000
SBS40 On 12/11/2020 Spot Bond				100.30656		100.28371				0.00	0	0
Total SBS40 SPOT										0.00	0	0
Total For SBS40										0.00	0	0
SBS41 On 12/11/2022 Spot Bond			9.49500	104.67149	9.55500	104.38047				0.00	0	0
Total SBS41 SPOT										0.00	0	0
Total For SBS41										0.00	0	0
SBS42 On 12/11/2025 Spot Bond			10.06500	106.02153	10.13000	105.61321				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS42 SPOT										0.00	0	0
Total For SBS42										0.00	0	0
SBS43 On 12/11/2027 Spot Bond			10.33500	105.87836	10.40000	105.42505				0.00	0	0
Total SBS43 SPOT										0.00	0	0
Total For SBS43										0.00	0	0
SBS44 On 15/02/2019 Spot Bond				100.15949		100.13712				0.00	60,000,000	30,000,000
Total SBS44 SPOT										0.00	60,000,000	30,000,000
Total For SBS44										0.00	60,000,000	30,000,000
SBS45 On 15/02/2021 Spot Bond				100.44307		100.41974				0.00	0	0
Total SBS45 SPOT										0.00	0	0
Total For SBS45										0.00	0	0
SBS46 On 15/02/2023 Spot Bond			9.53500	104.98012	9.59500	104.67589				0.00	0	0
Total SBS46 SPOT										0.00	0	0
Total For SBS46										0.00	0	0
SBS47 On 15/02/2023 Spot Bond				100.47704		100.45279				0.00	0	0
Total SBS47 SPOT										0.00	0	0
Total For SBS47										0.00	0	0
SBS48 On 31/01/2020 Spot Bond				100.33860		100.31429				0.00	0	0
Total SBS48 SPOT										0.00	0	0
Total For SBS48										0.00	0	0
SBS49 On 31/01/2022 Spot Bond				100.34831		100.32330				0.00	0	0
Total SBS49 SPOT										0.00	0	0
Total For SBS49										0.00	0	0
SBS50 On 31/01/2022 Spot Bond			9.48500	100.24133	9.54500	99.98288				0.00	0	0
Total SBS50 SPOT										0.00	0	0
Total For SBS50										0.00	0	0
SBS51 On 31/01/2024 Spot Bond			9.82500	100.12184	9.89000	99.77410				0.00	0	0
Total SBS51 SPOT										0.00	0	0
Total For SBS51										0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			3.37000	275.06368	3.37000	275.00673				0.00	0	0
Total SBSI11 SPOT										0.00	0	0
Total For SBSI11										0.00	0	0
SBSI14 On 07/12/2033 Spot Bond			3.62000	201.46487	3.62000	201.42183				0.00	0	0
Total SBSI14 SPOT										0.00	0	0
Total For SBSI14										0.00	0	0
SCM10 On 15/09/2017 Spot Bond			100.00000	64.81256	100.00000	64.65207				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SCM10U SPOT										0.00	0	0
Total For SCM10U										0.00	0	0
SF2A2L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2A2U SPOT										0.00	0	0
Total For SF2A2U										0.00	0	0
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2BU SPOT										0.00	0	0
Total For SF2BU										0.00	0	0
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2CU SPOT										0.00	0	0
Total For SF2CU										0.00	0	0
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total SF2DU SPOT										0.00	0	0
Total For SF2DU										0.00	0	0
SGI004 On 20/01/2021 Spot Bond				101.23924		101.20387				0.00	0	0
Total SGI004 SPOT										0.00	0	0
Total For SGI004										0.00	0	0
SGI005 On 10/07/2021 Spot Bond				101.23936		101.20399				0.00	0	0
Total SGI005 SPOT										0.00	0	0
Total For SGI005										0.00	0	0
SHI02 On 01/10/2021 Spot Bond				82.63494		82.63494				0.00	0	0
Total SHI02 SPOT										0.00	0	0
Total For SHI02										0.00	0	0
SHPCB On 03/04/2017 Spot Bond			6.50000	102.37490	6.50000	102.35683				0.00	0	0
Total SHPCBU SPOT										0.00	0	0
Total For SHPCBU										0.00	0	0
SHS04 On 29/06/2017 Spot Bond				101.62706		101.60327				0.00	0	0
Total SHS04 SPOT										0.00	0	0
Total For SHS04										0.00	0	0
SHS05 On 29/06/2017 Spot Bond			8.88500	101.05412	8.90000	101.02485				0.00	0	0
Total SHS05 SPOT										0.00	0	0
Total For SHS05										0.00	0	0
SHS05/ On 29/06/2017 Spot Bond			8.75000	101.10300	8.75000	101.07953				0.00	0	0
Total SHS05/R203 SPOT										0.00	0	0
Total For SHS05/R203										0.00	0	0
SHS06 On 12/12/2017 Spot Bond				102.35749		102.27412				0.00	0	1,012,350,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SHS06 SPOT									0.00	0	1,012,350,000
Total For SHS06									0.00	0	1,012,350,000
SHS11L On 25/11/2020 Spot Bond			10.00000	105.37500	10.00000	105.34800			0.00	0	0
Total SHS11U/JIBAR SPOT									0.00	0	0
Total For SHS11U/JIBAR									0.00	0	0
SHS14 On 17/06/2017 Spot Bond				101.41255		101.38819			0.00	0	0
Total SHS14 SPOT									0.00	0	0
Total For SHS14									0.00	0	0
SHS19 On 10/09/2017 Spot Bond			9.21500	104.90324	9.23000	104.86895			0.00	0	0
Total SHS19 SPOT									0.00	0	0
Total For SHS19									0.00	0	0
SHS22 On 23/02/2020 Spot Bond				100.17340		100.14883			0.00	0	0
Total SHS22 SPOT									0.00	0	0
Total For SHS22									0.00	0	0
SHS23 On 29/06/2018 Spot Bond				101.17427		101.14957			0.00	2,100,000,000	700,000,000
Total SHS23 SPOT									0.00	2,100,000,000	700,000,000
Total For SHS23									0.00	2,100,000,000	700,000,000
SHS24 On 29/06/2020 Spot Bond				101.21235		101.18683			0.00	0	0
Total SHS24 SPOT									0.00	0	0
Total For SHS24									0.00	0	0
SHS25 On 29/06/2020 Spot Bond			9.97000	100.85381	10.03500	100.64495			0.00	0	0
Total SHS25 SPOT									0.00	0	0
Total For SHS25									0.00	0	0
SHS26 On 29/06/2020 Spot Bond				101.21235		101.18683			0.00	0	0
Total SHS26 SPOT									0.00	0	0
Total For SHS26									0.00	0	0
SHS28 On 15/04/2018 Spot Bond				101.19983		101.17470			0.00	0	0
Total SHS28 SPOT									0.00	0	0
Total For SHS28									0.00	0	0
SHS29L On 03/12/2018 Spot Bond			100.00000	32.86728	100.00000	32.78588			0.00	0	0
Total SHS29U SPOT									0.00	0	0
Total For SHS29U									0.00	0	0
SLI3 On 15/08/2018 Spot Bond			9.00500	99.55697	9.06500	99.45069			0.00	0	0
Total SLI3 SPOT									0.00	0	0
Total For SLI3									0.00	0	0
SLI4 On 15/08/2021 Spot Bond				99.97535		99.95068			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SLI4 SPOT									0.00	0	0
Total For SLI4									0.00	0	0
SLRA1 On 15/08/2019 Spot Bond				99.97680		99.95337			0.00	2,000,000,000	500,000,000
Total SLRA1 SPOT									0.00	2,000,000,000	500,000,000
Total For SLRA1									0.00	2,000,000,000	500,000,000
SLRA2 On 15/11/2021 Spot Bond				99.97594		99.95186			0.00	0	0
Total SLRA2 SPOT									0.00	0	0
Total For SLRA2									0.00	0	0
SLRB1 On 15/08/2019 Spot Bond				99.97576		99.95125			0.00	0	0
Total SLRB1 SPOT									0.00	0	0
Total For SLRB1									0.00	0	0
SLRB2 On 15/11/2021 Spot Bond				99.97527		99.95052			0.00	0	0
Total SLRB2 SPOT									0.00	0	0
Total For SLRB2									0.00	0	0
SLRC1 On 15/08/2019 Spot Bond				99.97366		99.94699			0.00	0	0
Total SLRC1 SPOT									0.00	0	0
Total For SLRC1									0.00	0	0
SLRC2 On 15/09/2019 Spot Bond				99.97279		99.94558			0.00	0	0
Total SLRC2 SPOT									0.00	0	0
Total For SLRC2									0.00	0	0
SNT01 On 15/09/2017 Spot Bond			8.81500	103.13921	8.83000	103.10629		56,416,000,000,000.00		6,400,000,000	5,370,000,000
Total SNT01 SPOT								56,416,000,000,000.00		6,400,000,000	5,370,000,000
Total For SNT01								56,416,000,000,000.00		6,400,000,000	5,370,000,000
SNT02 On 12/04/2021 Spot Bond				100.89814		100.87103		0.00		0	0
Total SNT02 SPOT								0.00		0	0
Total For SNT02								0.00		0	0
SNT03 On 12/04/2023 Spot Bond			11.08500	107.00671	11.14500	106.70739		0.00		0	1,550,000,000
Total SNT03 SPOT								0.00		0	1,550,000,000
Total For SNT03								0.00		0	1,550,000,000
SPDA10 On 21/08/2021 Spot Bond				102.13865		102.11414		0.00		0	0
Total SPDA10 SPOT								0.00		0	0
Total For SPDA10								0.00		0	0
SPDA4 On 21/08/2017 Spot Bond				102.15958		102.13655		0.00		0	0
Total SPDA4 SPOT								0.00		0	0
Total For SPDA4								0.00		0	0
SPDA5 On 21/08/2024 Spot Bond				102.08817		102.06557		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SPDA5 SPOT									0.00	0	0
Total For SPDA5									0.00	0	0
SPDA6 On 21/08/2024 Spot Bond				102.05983		102.03627			0.00	0	0
Total SPDA6 SPOT									0.00	0	0
Total For SPDA6									0.00	0	0
SPDA7 On 21/08/2019 Spot Bond				102.08023		102.05530			0.00	20,000,000	10,000,000
Total SPDA7 SPOT									0.00	20,000,000	10,000,000
Total For SPDA7									0.00	20,000,000	10,000,000
SPDA8 On 21/08/2021 Spot Bond				102.14289		102.11720			0.00	20,000,000	10,000,000
Total SPDA8 SPOT									0.00	20,000,000	10,000,000
Total For SPDA8									0.00	20,000,000	10,000,000
SPDA9 On 21/08/2019 Spot Bond				102.10169		102.07763			0.00	20,000,000	10,000,000
Total SPDA9 SPOT									0.00	20,000,000	10,000,000
Total For SPDA9									0.00	20,000,000	10,000,000
SPG00:On 09/09/2019 Spot Bond				101.78342		101.75724			0.00	0	0
Total SPG002 SPOT									0.00	0	0
Total For SPG002									0.00	0	0
SPG00:On 31/10/2019 Spot Bond				100.37442		100.34754			0.00	0	0
Total SPG003 SPOT									0.00	0	0
Total For SPG003									0.00	0	0
SSA05 On 16/04/2018 Spot Bond				100.98906		100.96501			0.00	0	0
Total SSA05 SPOT									0.00	0	0
Total For SSA05									0.00	0	0
SSA06 On 16/04/2020 Spot Bond			9.85000	97.88630	9.91500	97.69229			0.00	0	300,000,000
Total SSA06 SPOT									0.00	0	300,000,000
Total For SSA06									0.00	0	300,000,000
SSN00:On 01/03/2017 Spot Bond				101.93309		101.90762			0.00	0	0
Total SSN001 SPOT									0.00	0	0
Total For SSN001									0.00	0	0
SSN00:On 26/03/2017 Spot Bond				101.26437		101.23833			0.00	0	0
Total SSN002 SPOT									0.00	0	0
Total For SSN002									0.00	0	0
SSN00:On 25/04/2017 Spot Bond				100.51731		100.49150			0.00	0	0
Total SSN003 SPOT									0.00	0	0
Total For SSN003									0.00	0	0
SSN00:On 31/03/2021 Spot Bond			9.64000	92.87995	9.70500	92.65211			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN004 SPOT										0.00	0	0
Total For SSN004										0.00	0	0
SSN004 On 31/03/2021 Spot Bond			9.64000	92.87995	9.70500	92.65211				0.00	0	0
Total SSN005 SPOT										0.00	0	0
Total For SSN005										0.00	0	0
SSN005 On 15/01/2020 Spot Bond			9.30000	95.45507	9.30000	95.43110				0.00	0	0
Total SSN007 SPOT										0.00	0	0
Total For SSN007										0.00	0	0
SSN007 On 18/06/2017 Spot Bond				101.45918		101.43393				0.00	0	0
Total SSN008 SPOT										0.00	0	0
Total For SSN008										0.00	0	0
SSN008 On 15/09/2017 Spot Bond			8.49500	103.31661	8.51000	103.28449				0.00	0	0
Total SSN009 SPOT										0.00	0	0
Total For SSN009										0.00	0	0
SSN009 On 31/01/2025 Spot Bond			3.53500	114.64039	3.51500	114.78188				0.00	0	0
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0
SSN011 On 21/12/2018 Spot Bond			9.61500	98.51178	9.61500	98.48637				0.00	0	0
Total SSN012 SPOT										0.00	0	0
Total For SSN012										0.00	0	0
SSN012 On 26/08/2018 Spot Bond			8.50000	101.84528	8.50000	101.82201				0.00	0	10,000,000,000
Total SSN015 SPOT										0.00	0	10,000,000,000
Total For SSN015										0.00	0	10,000,000,000
SSN015 On 21/12/2026 Spot Bond			10.80500	99.73604	10.87000	99.32470				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN017 On 28/02/2031 Spot Bond			11.07500	74.52974	11.14500	74.12203				0.00	0	15,000,000,000
Total SSN021 SPOT										0.00	0	15,000,000,000
Total For SSN021										0.00	0	15,000,000,000
SSN021 On 21/01/2019 Spot Bond				100.55869		100.53338				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN024 On 16/01/2019 Spot Bond				100.70239		100.67816				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SSN026 On 25/09/2019 Spot Bond				101.24487		101.21925				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN027 On 16/10/2019 Spot Bond				95.40580		95.38339				0.00	0	0
Total SSN028 SPOT										0.00	0	0
Total For SSN028										0.00	0	0
SSN028 On 07/12/2023 Spot Bond				102.01482		101.98568				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN029 On 24/05/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SSN030 SPOT										0.00	0	0
Total For SSN030										0.00	0	0
SSN030 On 17/03/2020 Spot Bond				101.45063		101.42485				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN033 On 02/06/2020 Spot Bond				101.90751		101.88200				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN034 On 17/11/2020 Spot Bond				99.92763		99.90334				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN035 On 18/12/2020 Spot Bond				106.57950		106.57950				0.00	0	0
Total SSN036 SPOT										0.00	0	0
Total For SSN036										0.00	0	0
SSN036 On 01/06/2021 Spot Bond				102.04126		102.01433				0.00	0	0
Total SSN037 SPOT										0.00	0	0
Total For SSN037										0.00	0	0
SSN037 On 26/01/2021 Spot Bond			9.55000	100.49084	9.55000	100.46495				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SSN038 On 16/08/2019 Spot Bond				99.95568		99.93333				0.00	0	0
Total SSN039 SPOT										0.00	0	0
Total For SSN039										0.00	0	0
SSN039 On 11/10/2023 Spot Bond				100.81487		100.78951				0.00	0	0
Total SSN040 SPOT										0.00	0	0
Total For SSN040										0.00	0	0
SSN040 On 13/10/2023 Spot Bond			9.78500	103.35940	9.84500	103.04386				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN041 SPOT										0.00	0	0
Total For SSN041										0.00	0	0
SSN04: On 03/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SSN042 SPOT										0.00	0	0
Total For SSN042										0.00	0	0
SSN04: On 31/01/2038 Spot Bond			3.60000	102.89727	3.61500	102.62977				0.00	0	0
Total SSN043 SPOT										0.00	0	0
Total For SSN043										0.00	0	0
SSN04: On 09/02/2027 Spot Bond				100.12656	100.00000	0.01678				0.00	11,500,000,000	11,500,000,000
Total SSN044 SPOT										0.00	11,500,000,000	11,500,000,000
Total For SSN044										0.00	11,500,000,000	11,500,000,000
SZ25 On 30/09/2025 Spot Bond			9.73500	99.14353	9.80000	98.75522				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T12A10 On 21/02/2048 Spot Bond				102.04820		102.02478				0.00	0	0
Total T12A10 SPOT										0.00	0	0
Total For T12A10										0.00	0	0
T12A11 On 21/02/2048 Spot Bond				102.12960		102.10520				0.00	0	0
Total T12A11 SPOT										0.00	0	0
Total For T12A11										0.00	0	0
T12A12 On 21/02/2048 Spot Bond			9.54500	103.20989	9.60000	103.06394				0.00	0	0
Total T12A12 SPOT										0.00	0	0
Total For T12A12										0.00	0	0
T13A10 On 21/08/2018 Spot Bond				102.26243		102.23782				0.00	0	0
Total T13A10 SPOT										0.00	0	0
Total For T13A10										0.00	0	0
T13A11 On 21/08/2020 Spot Bond				102.17073		102.14469				0.00	0	0
Total T13A11 SPOT										0.00	0	0
Total For T13A11										0.00	0	0
T13A12 On 21/08/2020 Spot Bond			9.44500	107.90409	9.50000	107.71266				0.00	0	0
Total T13A12 SPOT										0.00	0	0
Total For T13A12										0.00	0	0
T13A13 On 21/08/2018 Spot Bond				102.00364		101.97964				0.00	0	0
Total T13A13 SPOT										0.00	0	0
Total For T13A13										0.00	0	0
T13A14 On 21/08/2018 Spot Bond				102.26243		102.23782				0.00	60,000,000	30,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total T13A14 SPOT										0.00	60,000,000	30,000,000
Total For T13A14										0.00	60,000,000	30,000,000
T13A15 On 21/08/2020 Spot Bond				102.16610		102.14011				0.00	0	0
Total T13A15 SPOT										0.00	0	0
Total For T13A15										0.00	0	0
T13A16 On 21/08/2020 Spot Bond			9.54500	107.19635	9.60000	107.00579				0.00	0	0
Total T13A16 SPOT										0.00	0	0
Total For T13A16										0.00	0	0
T13A18 On 25/08/2018 Spot Bond				102.09471		102.07074				0.00	0	0
Total T13A18 SPOT										0.00	0	0
Total For T13A18										0.00	0	0
T13A19 On 21/08/2020 Spot Bond				102.15277		102.12809				0.00	0	0
Total T13A19 SPOT										0.00	0	0
Total For T13A19										0.00	0	0
T13A20 On 21/08/2020 Spot Bond			9.49500	105.39921	9.55000	105.21063				0.00	0	0
Total T13A20 SPOT										0.00	0	0
Total For T13A20										0.00	0	0
TFS117 On 02/09/2018 Spot Bond				101.73590		101.71276				0.00	0	0
Total TFS117 SPOT										0.00	0	0
Total For TFS117										0.00	0	0
TFS122 On 20/03/2017 Spot Bond				101.26081		101.23878				0.00	0	0
Total TFS122 SPOT										0.00	0	0
Total For TFS122										0.00	0	0
TFS123 On 20/03/2019 Spot Bond				100.93326		100.90989				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS135 On 06/07/2018 Spot Bond				100.94035		100.91645				0.00	0	0
Total TFS135 SPOT										0.00	0	0
Total For TFS135										0.00	0	0
TFS136 On 06/07/2020 Spot Bond				100.96033		100.93590				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS138 On 28/04/2017 Spot Bond				100.35350		100.33008				0.00	0	0
Total TFS138 SPOT										0.00	0	0
Total For TFS138										0.00	0	0
TFS139 On 27/05/2019 Spot Bond				102.09677		102.07306				0.00	18,000,000	2,498,583,400

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TFS139 SPOT										0.00	18,000,000	2,498,583,400
Total For TFS139										0.00	18,000,000	2,498,583,400
TFS141 On 28/10/2019 Spot Bond				100.36763		100.34327				0.00	0	0
Total TFS141 SPOT										0.00	0	0
Total For TFS141										0.00	0	0
TFS142 On 28/10/2021 Spot Bond				100.37970		100.35453				0.00	0	0
Total TFS142 SPOT										0.00	0	0
Total For TFS142										0.00	0	0
TFS143 On 17/11/2017 Spot Bond				99.93697		99.91577				0.00	0	0
Total TFS143 SPOT										0.00	0	0
Total For TFS143										0.00	0	0
TH10A1 On 18/10/2038 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TH10A1 SPOT										0.00	0	0
Total For TH10A1										0.00	0	0
TH10A2 On 18/10/2038 Spot Bond				100.91651		100.89331				0.00	0	0
Total TH10A2 SPOT										0.00	0	0
Total For TH10A2										0.00	0	0
TH10A3 On 18/07/2017 Spot Bond			7.83000	100.59184	7.83000	100.57094				0.00	0	0
Total TH10A3 SPOT										0.00	0	0
Total For TH10A3										0.00	0	0
TH10A4 On 18/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TH10A4 SPOT										0.00	0	0
Total For TH10A4										0.00	0	0
TH10A5 On 18/07/2017 Spot Bond				100.76408		100.74011				0.00	0	0
Total TH10A5 SPOT										0.00	0	0
Total For TH10A5										0.00	0	0
TH10A6 On 18/07/2017 Spot Bond			7.39000	100.55958	7.39000	100.53984				0.00	0	0
Total TH10A6 SPOT										0.00	0	0
Total For TH10A6										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH10A8 On 18/10/2038 Spot Bond				100.66553		100.64094				0.00	0	0
Total TH10A8 SPOT										0.00	0	0
Total For TH10A8										0.00	0	0
TH10A9 On 18/07/2017 Spot Bond			7.16000	100.54267	7.16000	100.52354				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH10A9 SPOT										0.00	0	0
Total For TH10A9										0.00	0	0
TH10B ¹ On 18/10/2038 Spot Bond				100.70124		100.67532				0.00	0	0
Total TH10B1 SPOT										0.00	0	0
Total For TH10B1										0.00	0	0
TH10B ² On 18/07/2017 Spot Bond				100.69833		100.67252				0.00	0	0
Total TH10B2 SPOT										0.00	0	0
Total For TH10B2										0.00	0	0
TH10C ¹ On 18/10/2038 Spot Bond				100.76821		100.73979				0.00	0	0
Total TH10C1 SPOT										0.00	0	0
Total For TH10C1										0.00	0	0
TH10C ² On 18/07/2017 Spot Bond				100.75875		100.73069				0.00	0	0
Total TH10C2 SPOT										0.00	0	0
Total For TH10C2										0.00	0	0
TH10D ¹ On 18/10/2038 Spot Bond				101.04379		101.00509				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D ² On 18/07/2017 Spot Bond				101.01124		100.97376				0.00	0	0
Total TH10D2 SPOT										0.00	0	0
Total For TH10D2										0.00	0	0
TH11A ¹ On 18/07/2041 Spot Bond				100.64657		100.62269				0.00	0	0
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A ² On 18/07/2041 Spot Bond				100.66990		100.64515				0.00	0	0
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A ³ On 18/07/2018 Spot Bond			8.73000	100.63936	8.73000	100.61560				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A ⁴ On 18/07/2041 Spot Bond				100.51195		100.48792				0.00	0	0
Total TH11A4 SPOT										0.00	0	0
Total For TH11A4										0.00	0	0
TH11A ⁵ On 18/07/2041 Spot Bond				100.66553		100.64094				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A ⁶ On 18/07/2041 Spot Bond			9.40500	99.02655	9.46500	98.92376				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A7 On 18/07/2041 Spot Bond				100.42811		100.40412				0.00	0	0
Total TH11A7 SPOT										0.00	0	0
Total For TH11A7										0.00	0	0
TH11A8 On 18/07/2041 Spot Bond				100.66553		100.64094				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11B1 On 18/07/2041 Spot Bond				100.70269		100.67671				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B2 On 18/07/2041 Spot Bond				100.69468		100.66900				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B3 On 18/07/2041 Spot Bond				100.69176		100.66619				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11C1 On 18/07/2041 Spot Bond				100.76674		100.73838				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C2 On 18/07/2041 Spot Bond				100.76383		100.73558				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C3 On 18/07/2041 Spot Bond				100.73837		100.71106				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D1 On 18/07/2041 Spot Bond				100.99311		100.95630				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D2 On 18/07/2041 Spot Bond				100.99600		100.95909				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D3 On 18/07/2041 Spot Bond				100.98152		100.94515				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A On 21/08/2048 Spot Bond				102.02495		102.00180				0.00	0	1,200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12A1 SPOT										0.00	0	1,200,000,000
Total For TH12A1										0.00	0	1,200,000,000
TH12A1 On 21/08/2019 Spot Bond				102.08309		102.05925				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond			9.49500	103.69339	9.55000	103.54705				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A3 On 21/02/2048 Spot Bond				102.04820		102.02478				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A4 On 21/02/2048 Spot Bond				102.12960		102.10520				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A5 On 21/08/2019 Spot Bond			9.40500	102.20318	9.46000	102.05821				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond				102.03658		102.01329				0.00	0	0
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond				102.12960		102.10520				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A8 On 21/02/2048 Spot Bond			9.51500	101.34955	9.57000	101.20526				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12A9 On 21/08/2019 Spot Bond				102.23424		102.20858				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B1 On 21/02/2048 Spot Bond				102.23424		102.20858				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B2 On 21/08/2019 Spot Bond				102.23424		102.20858				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B3 On 21/02/2048 Spot Bond				102.23424		102.20858				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12C On 21/08/2019 Spot Bond				102.42026		102.39236				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C On 21/08/2019 Spot Bond				102.42026		102.39236				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C On 21/08/2019 Spot Bond				102.42026		102.39236				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C On 21/02/2048 Spot Bond				102.41794		102.39006				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12D On 21/08/2019 Spot Bond				103.17571		103.13867				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D On 21/02/2048 Spot Bond				103.17571		103.13867				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D On 21/08/2019 Spot Bond				103.30169		103.26471				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D On 21/02/2048 Spot Bond				103.16177		103.12490				0.00	0	0
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH13A On 21/08/2018 Spot Bond				101.99471		101.97193				0.00	0	0
Total TH13A1 SPOT										0.00	0	0
Total For TH13A1										0.00	0	0
TH13A On 21/08/2018 Spot Bond				102.04588		102.02249				0.00	0	0
Total TH13A2 SPOT										0.00	0	0
Total For TH13A2										0.00	0	0
TH13A On 21/08/2050 Spot Bond				102.12952		102.10512				0.00	0	0
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0
TH13A On 21/08/2020 Spot Bond			9.64500	103.52797	9.70000	103.34157				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A4 On 21/08/2018 Spot Bond				101.99704		101.97423				0.00	60,000,000	30,000,000
Total TH13A5 SPOT										0.00	60,000,000	30,000,000
Total For TH13A5										0.00	60,000,000	30,000,000
TH13A5 On 21/08/2018 Spot Bond				102.25906		102.23597				0.00	0	0
Total TH13A6 SPOT										0.00	0	0
Total For TH13A6										0.00	0	0
TH13A6 On 21/08/2020 Spot Bond				101.63735		101.61286				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A7 On 21/08/2020 Spot Bond			9.53500	104.90614	9.59000	104.71814				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13A8 On 21/08/2018 Spot Bond				102.00364		101.97964				0.00	60,000,000	30,000,000
Total TH13A9 SPOT										0.00	60,000,000	30,000,000
Total For TH13A9										0.00	60,000,000	30,000,000
TH13A9 On 21/08/2020 Spot Bond				102.23414		102.20849				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B1 On 21/08/2020 Spot Bond				102.23647		102.21079				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B2 On 21/08/2020 Spot Bond				102.29371		102.26616				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B3 On 21/08/2020 Spot Bond				102.24730		102.22033				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B4 On 25/07/2020 Spot Bond				102.22717		102.20160				0.00	0	0
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13B5 On 21/08/2020 Spot Bond				102.39687		102.36926				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C1 On 21/08/2020 Spot Bond				102.41547		102.38763				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				102.40970		102.38071				0.00	0	0
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				102.45608		102.42653				0.00	0	0
Total TH13C4 SPOT										0.00	0	0
Total For TH13C4										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				102.52472		102.49557				0.00	0	0
Total TH13C5 SPOT										0.00	0	0
Total For TH13C5										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				103.16378		103.12690				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				103.16378		103.12690				0.00	0	0
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				103.22098		103.18194				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				103.18624		103.14762				0.00	0	0
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				103.21024		103.17280				0.00	0	0
Total TH13D5 SPOT										0.00	0	0
Total For TH13D5										0.00	0	0
TH14A: On 21/11/2017 Spot Bond				102.00781		101.98591				0.00	0	0
Total TH14A1 SPOT										0.00	0	0
Total For TH14A1										0.00	0	0
TH14A: On 21/11/2019 Spot Bond				102.19041		102.16640				0.00	0	0
Total TH14A2 SPOT										0.00	0	0
Total For TH14A2										0.00	0	0
TH14A: On 21/11/2021 Spot Bond				102.26082		102.23601				0.00	0	0
Total TH14A3 SPOT										0.00	0	0
Total For TH14A3										0.00	0	0
TH14A: On 21/11/2021 Spot Bond			9.61000	104.17288	9.67500	103.89922				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH14A4 SPOT										0.00	0	0
Total For TH14A4										0.00	0	0
TH14A4 On 21/02/2018 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total TH14A5 SPOT										0.00	0	0
Total For TH14A5										0.00	0	0
TH14A5 On 21/11/2019 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total TH14A6 SPOT										0.00	0	0
Total For TH14A6										0.00	0	0
TH14A6 On 21/11/2021 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total TH14A7 SPOT										0.00	0	0
Total For TH14A7										0.00	0	0
TH14A7 On 21/11/2021 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total TH14A8 SPOT										0.00	0	0
Total For TH14A8										0.00	0	0
TH14A8 On 21/11/2021 Spot Bond				102.40925		102.38272				0.00	0	0
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0
TH14B1 On 21/11/2021 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total TH14B2 SPOT										0.00	0	0
Total For TH14B2										0.00	0	0
TH14B2 On 21/11/2021 Spot Bond				102.53089		102.50297				0.00	0	0
Total TH14C1 SPOT										0.00	0	0
Total For TH14C1										0.00	0	0
TH14C1 On 21/11/2021 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total TH14C2 SPOT										0.00	0	0
Total For TH14C2										0.00	0	0
TH14C2 On 21/11/2021 Spot Bond				103.26054		103.22417				0.00	0	0
Total TH14D1 SPOT										0.00	0	0
Total For TH14D1										0.00	0	0
TH14D1 On 21/11/2021 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total TH14D2 SPOT										0.00	0	0
Total For TH14D2										0.00	0	0
TH9A11 On 18/07/2039 Spot Bond				100.70601		100.68260				0.00	0	0
Total TH9A11 SPOT										0.00	0	0
Total For TH9A11										0.00	0	0
TH9A11 On 18/07/2039 Spot Bond				101.10880		101.08402				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH9A12 SPOT										0.00	0	0
Total For TH9A12										0.00	0	0
THE8A On 18/04/2036 Spot Bond			101.06155	6.17314	101.06155	6.15772				0.00	0	0
Total THE8A1 SPOT										0.00	0	0
Total For THE8A1										0.00	0	0
THE8A On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A2 SPOT										0.00	0	0
Total For THE8A2										0.00	0	0
THE8A On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A3 SPOT										0.00	0	0
Total For THE8A3										0.00	0	0
THE8B On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8B1 SPOT										0.00	0	0
Total For THE8B1										0.00	0	0
THE8C On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8C1 SPOT										0.00	0	0
Total For THE8C1										0.00	0	0
THE8D On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8D1 SPOT										0.00	0	0
Total For THE8D1										0.00	0	0
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE9A6 SPOT										0.00	0	0
Total For THE9A6										0.00	0	0
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE9A7 SPOT										0.00	0	0
Total For THE9A7										0.00	0	0
THE9B On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE9B2 SPOT										0.00	0	0
Total For THE9B2										0.00	0	0
THE9B On 18/07/2039 Spot Bond				100.72089		100.69424				0.00	0	0
Total THE9B4 SPOT										0.00	0	0
Total For THE9B4										0.00	0	0
THE9C On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE9C2 SPOT										0.00	0	0
Total For THE9C2										0.00	0	0
THE9C On 18/07/2039 Spot Bond				101.55119		101.52154				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total THE9C4 SPOT									0.00	0	0
Total For THE9C4									0.00	0	0
THE9D.On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE9D2 SPOT									0.00	0	0
Total For THE9D2									0.00	0	0
THE9D.On 18/07/2019 Spot Bond				101.01840		100.98065			0.00	0	0
Total THE9D4 SPOT									0.00	0	0
Total For THE9D4									0.00	0	0
TL20 On 22/02/2020 Spot Bond			9.56500	90.84642	9.62000	90.69376			0.00	0	0
Total TL20 SPOT									0.00	0	0
Total For TL20									0.00	0	0
TL20/R.On 22/02/2020 Spot Bond			100.00000	17.48310	100.00000	17.45002			0.00	0	0
TL20/R.On 25/11/2020 Spot Bond			10.00000	105.37500	10.00000	105.34800			0.00	0	0
Total TL20/R207 SPOT									0.00	0	0
Total For TL20/R207									0.00	0	0
TN17 On 14/11/2017 Spot Bond			8.36500	102.95443	8.38000	102.92036			0.00	0	22,072,618,178
Total TN17 SPOT									0.00	0	22,072,618,178
Total For TN17									0.00	0	22,072,618,178
TN17/R.On 14/11/2017 Spot Bond			100.00000	60.93133	100.00000	60.79499			0.00	0	50,000,000
Total TN17/R203 SPOT									0.00	0	50,000,000
Total For TN17/R203									0.00	0	50,000,000
TN20 On 17/09/2020 Spot Bond			9.39000	107.64800	9.45500	107.42261		92,961,000,000.00	9,900,000	42,017,900,000	
Total TN20 SPOT								92,961,000,000.00	9,900,000	42,017,900,000	
Total For TN20								92,961,000,000.00	9,900,000	42,017,900,000	
TN20/R.On 17/09/2020 Spot Bond			100.00000	19.58017	100.00000	19.53636		0.00	0	0	0
Total TN20/R208 SPOT								0.00	0	0	0
Total For TN20/R208								0.00	0	0	0
TN20U On 14/04/2020 Spot Bond			100.00000	5.93677	100.00000	5.92206		0.00	0	0	0
Total TN20U SPOT								0.00	0	0	0
Total For TN20U								0.00	0	0	0
TN23 On 06/11/2023 Spot Bond			10.03500	106.62739	10.12000	106.18108		249,871,500,000.00	24,900,000	23,564,000,000	
Total TN23 SPOT								249,871,500,000.00	24,900,000	23,564,000,000	
Total For TN23								249,871,500,000.00	24,900,000	23,564,000,000	
TN23/R.On 06/11/2023 Spot Bond			100.00000	13.89402	100.00000	13.86294		0.00	0	0	0
Total TN23/R2023 SPOT								0.00	0	0	0
Total For TN23/R2023								0.00	0	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN25 On 19/08/2025 Spot Bond			10.68500	93.35562	10.75000	92.98809			0.00	0	26,480,000,000
Total TN25 SPOT									0.00	0	26,480,000,000
Total For TN25									0.00	0	26,480,000,000
TN25/R On 19/08/2025 Spot Bond			100.00000	9.48675	100.00000	9.46587			0.00	0	0
Total TN25/R186 SPOT									0.00	0	0
Total For TN25/R186									0.00	0	0
TN27 On 14/11/2027 Spot Bond			10.67500	91.04388	10.74000	90.64093			0.00	0	10,930,000,000
Total TN27 SPOT									0.00	0	10,930,000,000
Total For TN27									0.00	0	10,930,000,000
TN27/R On 14/11/2027 Spot Bond			100.00000	10.95188	100.00000	10.92737			0.00	0	0
Total TN27/R186 SPOT									0.00	0	0
Total For TN27/R186									0.00	0	0
TN30 On 09/10/2030 Spot Bond			11.20500	98.79136	11.27500	98.29717			0.00	0	9,400,000,000
Total TN30 SPOT									0.00	0	9,400,000,000
Total For TN30									0.00	0	9,400,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	124.20814	8.00000	124.18137			0.00	0	0
Total TN30/R2030 SPOT									0.00	0	0
Total For TN30/R2030									0.00	0	0
TN40 On 09/10/2040 Spot Bond			11.50500	97.65216	11.58000	97.05127			0.00	0	14,000,000,000
Total TN40 SPOT									0.00	0	14,000,000,000
Total For TN40									0.00	0	14,000,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	103.75075	10.75000	103.72091			0.00	0	0
Total TN40/R214 SPOT									0.00	0	0
Total For TN40/R214									0.00	0	0
TNF18 On 22/08/2018 Spot Bond				99.89166		99.86906			0.00	484,100	40,484,100
Total TNF18 SPOT									0.00	484,100	40,484,100
Total For TNF18									0.00	484,100	40,484,100
TORQ1 On 15/08/2026 Spot Bond				99.97350		99.94668			0.00	0	0
Total TORQ10 SPOT									0.00	0	0
Total For TORQ10									0.00	0	0
TORQ2 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TORQ2 SPOT									0.00	0	0
Total For TORQ2									0.00	0	0
TORQ3 On 15/04/2022 Spot Bond				99.92413		99.90080			0.00	0	0
Total TORQ3 SPOT									0.00	0	0
Total For TORQ3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TORQ4 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TORQ4 SPOT									0.00	0	0
Total For TORQ4									0.00	0	0
TORQ5 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TORQ5 SPOT									0.00	0	0
Total For TORQ5									0.00	0	0
TORQ6 On 15/04/2022 Spot Bond				99.96968		99.93886			0.00	0	0
Total TORQ6 SPOT									0.00	0	0
Total For TORQ6									0.00	0	0
TORQ7 On 15/08/2025 Spot Bond				99.97713		99.95405			0.00	0	0
Total TORQ7 SPOT									0.00	0	0
Total For TORQ7									0.00	0	0
TORQ8 On 15/08/2026 Spot Bond				99.97661		99.95300			0.00	0	0
Total TORQ8 SPOT									0.00	0	0
Total For TORQ8									0.00	0	0
TORQ9 On 15/08/2026 Spot Bond				99.97583		99.95142			0.00	0	0
Total TORQ9 SPOT									0.00	0	0
Total For TORQ9									0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	105.37500	10.00000	105.34800			0.00	0	0
Total TPDA01/JIBAR SPOT									0.00	0	0
Total For TPDA01/JIBAR									0.00	0	0
TPDA0: On 05/04/2017 Spot Bond				100.95910		100.93565			0.00	0	0
Total TPDA02 SPOT									0.00	0	0
Total For TPDA02									0.00	0	0
TPDA0: On 05/04/2018 Spot Bond				100.96857		100.94457			0.00	0	0
Total TPDA03 SPOT									0.00	0	0
Total For TPDA03									0.00	0	0
TPDA0: On 10/04/2019 Spot Bond				100.72243		100.69852			0.00	18,000,000	9,000,000
Total TPDA05 SPOT									0.00	18,000,000	9,000,000
Total For TPDA05									0.00	18,000,000	9,000,000
TPDA0: On 30/11/2020 Spot Bond				102.01656		101.99299			0.00	30,000,000	15,000,000
Total TPDA06 SPOT									0.00	30,000,000	15,000,000
Total For TPDA06									0.00	30,000,000	15,000,000
TPDA0: On 30/11/2020 Spot Bond			9.57000	101.76587	9.63500	101.53718			0.00	0	0
Total TPDA08 SPOT									0.00	0	0
Total For TPDA08									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TR30 On 31/12/2099 Spot Bond			10.00000	100.41580	10.00000	100.38604			0.00	0	0
Total TR30 SPOT									0.00	0	0
Total For TR30									0.00	0	0
TR31 On 31/12/2099 Spot Bond			9.75000	100.40543	9.75000	100.37641			0.00	0	0
Total TR31 SPOT									0.00	0	0
Total For TR31									0.00	0	0
TR32 On 31/12/2099 Spot Bond			100.00000	10.40833	100.00000	10.37861			0.00	0	0
Total TR32 SPOT									0.00	0	0
Total For TR32									0.00	0	0
TRA2A On 14/12/2025 Spot Bond				101.50744		101.48356			0.00	0	0
Total TRA2A1 SPOT									0.00	0	0
Total For TRA2A1									0.00	0	0
TRA2A On 14/12/2025 Spot Bond				101.57649		101.55148			0.00	0	0
Total TRA2A2 SPOT									0.00	0	0
Total For TRA2A2									0.00	0	0
TRA2A On 14/12/2020 Spot Bond			9.79500	101.22986	9.85000	101.03144			0.00	0	0
Total TRA2A3 SPOT									0.00	0	0
Total For TRA2A3									0.00	0	0
TRA2A On 14/12/2018 Spot Bond				101.50913		101.48522			0.00	0	0
Total TRA2A4 SPOT									0.00	0	0
Total For TRA2A4									0.00	0	0
TRA2A On 14/12/2020 Spot Bond				101.57649		101.55148			0.00	0	0
Total TRA2A5 SPOT									0.00	0	0
Total For TRA2A5									0.00	0	0
TRA2A On 14/12/2020 Spot Bond			9.59500	101.92364	9.65000	101.72416			0.00	0	0
Total TRA2A6 SPOT									0.00	0	0
Total For TRA2A6									0.00	0	0
TRA2B On 14/12/2025 Spot Bond				101.68603		101.65921			0.00	0	0
Total TRA2B1 SPOT									0.00	0	0
Total For TRA2B1									0.00	0	0
TRA2B On 14/12/2020 Spot Bond				101.72814		101.70064			0.00	0	0
Total TRA2B2 SPOT									0.00	0	0
Total For TRA2B2									0.00	0	0
TRA2C On 14/12/2025 Spot Bond				101.90493		101.87452			0.00	0	0
Total TRA2C1 SPOT									0.00	0	0
Total For TRA2C1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRA2C: On 14/12/2020 Spot Bond				101.97224		101.94072			0.00	0	0
Total TRA2C2 SPOT									0.00	0	0
Total For TRA2C2									0.00	0	0
TRA2D On 14/12/2025 Spot Bond				102.40922		102.37050			0.00	0	0
Total TRA2D1 SPOT									0.00	0	0
Total For TRA2D1									0.00	0	0
TRA2D: On 14/12/2020 Spot Bond				102.40922		102.37050			0.00	0	0
Total TRA2D2 SPOT									0.00	0	0
Total For TRA2D2									0.00	0	0
TRAA1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TRAA1 SPOT									0.00	0	0
Total For TRAA1									0.00	0	0
TRAA2 On 14/06/2024 Spot Bond				101.57210		101.54752			0.00	0	0
Total TRAA2 SPOT									0.00	0	0
Total For TRAA2									0.00	0	0
TRAA3I On 14/06/2024 Spot Bond			100.00000	9.03892	100.00000	9.01653			0.00	0	0
Total TRAA3U SPOT									0.00	0	0
Total For TRAA3U									0.00	0	0
TRAA4I On 14/06/2024 Spot Bond			100.00000	9.62110	100.00000	9.59727			0.00	0	0
Total TRAA4U SPOT									0.00	0	0
Total For TRAA4U									0.00	0	0
TRAB1 On 14/06/2024 Spot Bond				101.59349		101.56820			0.00	0	0
Total TRAB1 SPOT									0.00	0	0
Total For TRAB1									0.00	0	0
TRAB2I On 14/06/2024 Spot Bond			100.00000	9.97040	100.00000	9.94571			0.00	0	0
Total TRAB2U SPOT									0.00	0	0
Total For TRAB2U									0.00	0	0
TRAC1 On 14/06/2024 Spot Bond				101.60192		101.57650			0.00	0	0
Total TRAC1 SPOT									0.00	0	0
Total For TRAC1									0.00	0	0
TRAC2 On 14/06/2024 Spot Bond			100.00000	10.26149	100.00000	10.23608			0.00	0	0
Total TRAC2U SPOT									0.00	0	0
Total For TRAC2U									0.00	0	0
TRAD1 On 14/06/2024 Spot Bond				101.83786		101.80857			0.00	0	0
Total TRAD1 SPOT									0.00	0	0
Total For TRAD1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRAD2 On 14/06/2024 Spot Bond			100.00000	13.81280	100.00000	13.77859			0.00	0	0
Total TRAD2U SPOT									0.00	0	0
Total For TRAD2U									0.00	0	0
TRAE1 On 14/06/2024 Spot Bond				102.35941		102.32153			0.00	0	0
Total TRAE1 SPOT									0.00	0	0
Total For TRAE1									0.00	0	0
TRAE2 On 14/06/2024 Spot Bond			100.00000	17.71341	100.00000	17.66954			0.00	0	0
Total TRAE2U SPOT									0.00	0	0
Total For TRAE2U									0.00	0	0
TSE01L On 31/07/2019 Spot Bond			100.00000	22.29269	100.00000	22.23687			0.00	0	0
Total TSE01U SPOT									0.00	0	0
Total For TSE01U									0.00	0	0
TSE03L On 31/10/2020 Spot Bond			100.00000	3.64413	100.00000	3.63501			0.00	0	0
Total TSE03U SPOT									0.00	0	0
Total For TSE03U									0.00	0	0
TSP203 On 16/02/2017 Spot Bond				99.95615		99.93422			0.00	0	0
Total TSP203 SPOT									0.00	0	0
Total For TSP203									0.00	0	0
TSP205 On 02/03/2017 Spot Bond				99.63656		99.61385			0.00	0	0
Total TSP205 SPOT									0.00	0	0
Total For TSP205									0.00	0	0
TSP206 On 16/03/2017 Spot Bond				99.31751		99.29549			0.00	0	0
Total TSP206 SPOT									0.00	0	0
Total For TSP206									0.00	0	0
TSP207 On 28/04/2017 Spot Bond				98.36241		98.33997			0.00	0	0
Total TSP207 SPOT									0.00	0	0
Total For TSP207									0.00	0	0
TSP209 On 11/05/2017 Spot Bond				98.06764		98.04517			0.00	0	0
Total TSP209 SPOT									0.00	0	0
Total For TSP209									0.00	0	0
TSP210 On 25/05/2017 Spot Bond				97.74860		97.72609			0.00	0	0
Total TSP210 SPOT									0.00	0	0
Total For TSP210									0.00	0	0
TSP211 On 08/06/2017 Spot Bond				97.44067		97.41822			0.00	0	0
Total TSP211 SPOT									0.00	0	0
Total For TSP211									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP213 On 22/06/2017 Spot Bond				97.14789		97.12560			0.00	0	0
Total TSP213 SPOT									0.00	0	0
Total For TSP213									0.00	0	0
TSP215 On 06/07/2017 Spot Bond				96.83457		96.81228			0.00	0	0
Total TSP215 SPOT									0.00	0	0
Total For TSP215									0.00	0	0
TSP217 On 20/07/2017 Spot Bond				102.53262		102.51115			0.00	0	0
Total TSP217 SPOT									0.00	0	0
Total For TSP217									0.00	0	0
TSP218 On 03/08/2017 Spot Bond				96.22648		96.20429			0.00	0	0
Total TSP218 SPOT									0.00	0	0
Total For TSP218									0.00	0	0
TSP219 On 17/08/2017 Spot Bond				95.93970		95.91763			0.00	0	0
Total TSP219 SPOT									0.00	0	0
Total For TSP219									0.00	0	0
TTO01U On 28/08/2019 Spot Bond			100.00000	22.72147	100.00000	22.66643			0.00	0	0
Total TTO01U SPOT									0.00	0	0
Total For TTO01U									0.00	0	0
TUHF01 On 26/01/2020 Spot Bond				100.55793		100.52844			0.00	0	0
Total TUHF01 SPOT									0.00	0	0
Total For TUHF01									0.00	0	0
TWC193 On 15/02/2017 Spot Bond				99.97795		99.95591			0.00	0	0
Total TWC193 SPOT									0.00	0	0
Total For TWC193									0.00	0	0
TWC195 On 17/02/2017 Spot Bond				99.93388		99.91186			0.00	0	0
Total TWC195 SPOT									0.00	0	0
Total For TWC195									0.00	0	0
TWC197 On 20/02/2017 Spot Bond				99.86834		101.84702			0.00	0	0
Total TWC197 SPOT									0.00	0	0
Total For TWC197									0.00	0	0
TWC201 On 27/02/2017 Spot Bond				101.70680		101.68458			0.00	0	0
Total TWC201 SPOT									0.00	0	0
Total For TWC201									0.00	0	0
TWC203 On 07/04/2017 Spot Bond				100.78695		100.76499			0.00	0	0
Total TWC203 SPOT									0.00	0	0
Total For TWC203									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWC20 On 20/04/2017 Spot Bond				100.56608		100.54427			0.00	0	0
Total TWC205 SPOT									0.00	0	0
Total For TWC205									0.00	0	0
TWC21 On 13/02/2017 Spot Bond				101.98065		101.95912			0.00	0	0
Total TWC211 SPOT									0.00	0	0
Total For TWC211									0.00	0	0
TWC21 On 15/02/2017 Spot Bond				101.93981		101.91825			0.00	0	0
Total TWC212 SPOT									0.00	0	0
Total For TWC212									0.00	0	0
TWC21 On 24/02/2017 Spot Bond				101.67711		101.65561			0.00	0	0
Total TWC213 SPOT									0.00	0	0
Total For TWC213									0.00	0	0
TWC21 On 27/02/2017 Spot Bond				101.65772		101.63619			0.00	0	0
Total TWC215 SPOT									0.00	0	0
Total For TWC215									0.00	0	0
TWC21 On 27/02/2017 Spot Bond				101.19211		101.17082			0.00	0	0
Total TWC216 SPOT									0.00	0	0
Total For TWC216									0.00	0	0
TWC21 On 13/04/2017 Spot Bond				100.68804		100.66654			0.00	0	0
Total TWC217 SPOT									0.00	0	0
Total For TWC217									0.00	0	0
TWC21 On 13/04/2017 Spot Bond				100.62433		100.60281			0.00	0	0
Total TWC218 SPOT									0.00	0	0
Total For TWC218									0.00	0	0
TWC21 On 19/04/2017 Spot Bond				100.60281		100.58128			0.00	0	0
Total TWC219 SPOT									0.00	0	0
Total For TWC219									0.00	0	0
TWC22 On 21/04/2017 Spot Bond				100.58128		100.55975			0.00	0	0
Total TWC220 SPOT									0.00	0	0
Total For TWC220									0.00	0	0
TWC22 On 24/04/2017 Spot Bond				100.53822		100.51669			0.00	0	0
Total TWC221 SPOT									0.00	0	0
Total For TWC221									0.00	0	0
TWC22 On 09/05/2017 Spot Bond				100.15055		100.12904			0.00	0	0
Total TWC222 SPOT									0.00	0	0
Total For TWC222									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWC22 On 15/05/2017 Spot Bond			100.00000	80.21978	100.00000	80.04386			0.00	0	0
Total TWC223 SPOT									0.00	0	0
Total For TWC223									0.00	0	0
TWC22 On 17/05/2017 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total TWC224 SPOT									0.00	0	0
Total For TWC224									0.00	0	0
TWC22 On 19/05/2017 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total TWC225 SPOT									0.00	0	0
Total For TWC225									0.00	0	0
TWC22 On 22/05/2017 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total TWC226 SPOT									0.00	0	0
Total For TWC226									0.00	0	0
TWC22 On 29/05/2017 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total TWC227 SPOT									0.00	0	0
Total For TWC227									0.00	0	0
TWC22 On 02/06/2017 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total TWC228 SPOT									0.00	0	0
Total For TWC228									0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.72000	108.08063	9.78500	107.83494			0.00	0	0
Total UG21 SPOT									0.00	0	0
Total For UG21									0.00	0	0
UG26 On 09/03/2026 Spot Bond			10.75500	108.08349	10.82000	107.67452			0.00	0	0
Total UG26 SPOT									0.00	0	0
Total For UG26									0.00	0	0
VJA01L On 20/01/2023 Spot Bond			100.00000	8.31410	100.00000	8.29351			0.00	0	0
Total VJA01U SPOT									0.00	0	0
Total For VJA01U									0.00	0	0
VJA02L On 20/04/2023 Spot Bond			100.00000	8.01656	100.00000	7.99671			0.00	0	0
Total VJA02U SPOT									0.00	0	0
Total For VJA02U									0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	8.25851	100.00000	8.23806			0.00	0	0
Total VJA03U SPOT									0.00	0	0
Total For VJA03U									0.00	0	0
VJA04L On 20/01/2024 Spot Bond			100.00000	8.63361	100.00000	8.61223			0.00	0	0
Total VJA04U SPOT									0.00	0	0
Total For VJA04U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VJA05L On 20/04/2024 Spot Bond			100.00000	9.20481	100.00000	9.18201			0.00	0	0
Total VJA05U SPOT									0.00	0	0
Total For VJA05U									0.00	0	0
VJA06L On 20/07/2024 Spot Bond			100.00000	9.27029	100.00000	9.24732			0.00	0	0
Total VJA06U SPOT									0.00	0	0
Total For VJA06U									0.00	0	0
VJA07L On 20/10/2024 Spot Bond			100.00000	9.34486	100.00000	9.32171			0.00	0	0
Total VJA07U SPOT									0.00	0	0
Total For VJA07U									0.00	0	0
VJA08L On 20/01/2025 Spot Bond			100.00000	0.10437	100.00000	0.10410			0.00	0	0
Total VJA08U SPOT									0.00	0	0
Total For VJA08U									0.00	0	0
VJB01L On 20/01/2023 Spot Bond			100.00000	8.13430	100.00000	8.11415			0.00	0	0
Total VJB01U SPOT									0.00	0	0
Total For VJB01U									0.00	0	0
VJB02L On 20/04/2023 Spot Bond			100.00000	7.92848	100.00000	7.90885			0.00	0	0
Total VJB02U SPOT									0.00	0	0
Total For VJB02U									0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	8.05409	100.00000	8.03414			0.00	0	0
Total VJB03U SPOT									0.00	0	0
Total For VJB03U									0.00	0	0
VJB04L On 20/01/2024 Spot Bond			100.00000	8.41177	100.00000	8.39094			0.00	0	0
Total VJB04U SPOT									0.00	0	0
Total For VJB04U									0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	8.97216	100.00000	8.94994			0.00	0	0
Total VJB05U SPOT									0.00	0	0
Total For VJB05U									0.00	0	0
VJB06L On 20/07/2024 Spot Bond			100.00000	9.10671	100.00000	9.08416			0.00	0	0
Total VJB06U SPOT									0.00	0	0
Total For VJB06U									0.00	0	0
VJB07L On 20/10/2024 Spot Bond			100.00000	9.16599	100.00000	9.14330			0.00	0	0
Total VJB07U SPOT									0.00	0	0
Total For VJB07U									0.00	0	0
VJB08L On 20/01/2025 Spot Bond			100.00000	0.10437	100.00000	0.10410			0.00	0	0
Total VJB08U SPOT									0.00	0	0
Total For VJB08U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VKC17 On 06/03/2017 Spot Bond				103.77260		103.74932				0.00	0	0
Total VKC17 SPOT										0.00	0	0
Total For VKC17										0.00	0	0
VKC18 On 29/03/2017 Spot Bond				103.18291		103.16001				0.00	0	0
Total VKC18 SPOT										0.00	0	0
Total For VKC18										0.00	0	0
VKE01L On 01/04/2018 Spot Bond			100.00000	43.20563	100.00000	43.09863				0.00	0	0
Total VKE01U SPOT										0.00	0	0
Total For VKE01U										0.00	0	0
VKE03 On 08/05/2017 Spot Bond				100.14593		100.02137				0.00	0	0
Total VKE03 SPOT										0.00	0	0
Total For VKE03										0.00	0	0
VKE05 On 28/03/2018 Spot Bond				101.17950		101.15522				0.00	0	0
Total VKE05 SPOT										0.00	0	0
Total For VKE05										0.00	0	0
VKE06 On 08/05/2018 Spot Bond				100.14380		100.01956				0.00	0	0
Total VKE06 SPOT										0.00	0	0
Total For VKE06										0.00	0	0
VKE07 On 08/06/2020 Spot Bond				101.68957		101.66485				0.00	0	0
Total VKE07 SPOT										0.00	0	0
Total For VKE07										0.00	0	0
VKE08 On 29/03/2019 Spot Bond				101.19343		101.16831				0.00	1,600,000,000	500,000,000
Total VKE08 SPOT										0.00	1,600,000,000	500,000,000
Total For VKE08										0.00	1,600,000,000	500,000,000
VPA01L On 20/01/2023 Spot Bond			100.00000	7.83815	100.00000	7.81874				0.00	0	0
Total VPA01U SPOT										0.00	0	0
Total For VPA01U										0.00	0	0
VPA02L On 20/04/2023 Spot Bond			100.00000	7.68905	100.00000	7.67000				0.00	0	0
Total VPA02U SPOT										0.00	0	0
Total For VPA02U										0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	9.36086	100.00000	9.33768				0.00	0	0
Total VPA03U SPOT										0.00	0	0
Total For VPA03U										0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	4.94215	100.00000	4.92991				0.00	0	0
Total VPA04U SPOT										0.00	0	0
Total For VPA04U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VPA05L On 20/04/2024 Spot Bond			100.00000	9.01997	100.00000	8.99763			0.00	0	0
Total VPA05U SPOT									0.00	0	0
Total For VPA05U									0.00	0	0
VPA06L On 20/07/2024 Spot Bond			100.00000	9.10809	100.00000	9.08554			0.00	0	0
Total VPA06U SPOT									0.00	0	0
Total For VPA06U									0.00	0	0
VPA07L On 20/10/2024 Spot Bond			100.00000	9.05617	100.00000	9.03375			0.00	0	0
Total VPA07U SPOT									0.00	0	0
Total For VPA07U									0.00	0	0
VPA08L On 20/01/2025 Spot Bond			100.00000	0.10437	100.00000	0.10410			0.00	0	0
Total VPA08U SPOT									0.00	0	0
Total For VPA08U									0.00	0	0
VPB01L On 20/01/2023 Spot Bond			100.00000	7.65834	100.00000	7.63938			0.00	0	0
Total VPB01U SPOT									0.00	0	0
Total For VPB01U									0.00	0	0
VPB02L On 20/04/2023 Spot Bond			100.00000	7.60097	100.00000	7.58215			0.00	0	0
Total VPB02U SPOT									0.00	0	0
Total For VPB02U									0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	9.56548	100.00000	9.54180			0.00	0	0
Total VPB03U SPOT									0.00	0	0
Total For VPB03U									0.00	0	0
VPB04L On 20/01/2024 Spot Bond			100.00000	4.72032	100.00000	4.70863			0.00	0	0
Total VPB04U SPOT									0.00	0	0
Total For VPB04U									0.00	0	0
VPB05L On 20/04/2024 Spot Bond			100.00000	8.73420	100.00000	8.71257			0.00	0	0
Total VPB05U SPOT									0.00	0	0
Total For VPB05U									0.00	0	0
VPB06L On 24/07/2024 Spot Bond			100.00000	8.89143	100.00000	8.86940			0.00	0	0
Total VPB06U SPOT									0.00	0	0
Total For VPB06U									0.00	0	0
VPB07L On 20/10/2024 Spot Bond			100.00000	8.83650	100.00000	8.81461			0.00	0	0
Total VPB07U SPOT									0.00	0	0
Total For VPB07U									0.00	0	0
VPB08L On 20/01/2025 Spot Bond			100.00000	0.10437	100.00000	0.10410			0.00	0	0
Total VPB08U SPOT									0.00	0	0
Total For VPB08U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
WRS1L On 25/11/2029 Spot Bond			100.00000	0.00139	100.00000	0.00139				0.00	0	0
Total WRS1U SPOT										0.00	0	0
Total For WRS1U										0.00	0	0
WRS2L On 25/11/2029 Spot Bond			100.00000	10.83093	100.00000	10.80470				0.00	0	0
Total WRS2U SPOT										0.00	0	0
Total For WRS2U										0.00	0	0
WS05 On 01/08/2018 Spot Bond			2.64000	245.58687	2.64000	245.54079				0.00	0	0
Total WS05 SPOT										0.00	0	0
Total For WS05										0.00	0	0
WSP2 On 28/05/2017 Spot Bond			8.09500	102.16618	8.11000	102.13976				0.00	0	0
Total WSP2 SPOT										0.00	0	0
Total For WSP2										0.00	0	0
WSP2/I On 28/05/2017 Spot Bond			100.00000	81.50107	100.00000	81.32729				0.00	0	0
Total WSP2/R203 SPOT										0.00	0	0
Total For WSP2/R203										0.00	0	0
WSP3 On 28/05/2019 Spot Bond			8.26500	103.41903	8.32500	103.27189				0.00	0	0
Total WSP3 SPOT										0.00	0	0
Total For WSP3										0.00	0	0
WSP4 On 28/05/2020 Spot Bond			8.53500	103.22409	8.59000	103.04419				0.00	0	0
Total WSP4 SPOT										0.00	0	0
Total For WSP4										0.00	0	0
WSP5 On 28/05/2021 Spot Bond			8.82000	102.54631	8.88500	102.29319				0.00	0	0
Total WSP5 SPOT										0.00	0	0
Total For WSP5										0.00	0	0
WSP5/I On 28/05/2021 Spot Bond			100.00000	13.53740	100.00000	13.50710				0.00	0	0
Total WSP5/R203 SPOT										0.00	0	0
Total For WSP5/R203										0.00	0	0
Z083 On 30/09/2019 Spot Bond			7.65000	82.13484	7.71000	81.99338				0.00	0	0
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
Total for SPOT										64,184,238,751,359,500.00	012,498,102,300	510,629,441,001
Total for SPOT :										64,184,238,751,359,500.00	012,498,102,300	510,629,441,001

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total Futures									64 184 238 803 823 600.00	012,498,102,754	510,630,211,418
Total Options									0.00	0	18,650
Grand Total:									64,184,238,803,823,600.00	012,498,102,754	510,630,230,068